JORGE WOLFGANG HANSEN

PERSONAL INFORMATION

Birth	June 30, 1990
Nationality	Danish and German
Address	Fuglesangs Allé 4, 8210 Aarhus V, Denmark Office: 2631-13a
Email	jh@econ.au.dk
Phone	(+45) 53330535
Website	sites.google.com/view/jorgehansen/startseite

ACADEMIC POSITIONS

2020 – **Assistant Professor**
Department of Economics and Business Economics, Aarhus University.

Spring 2020 **Research Assistant**
Department of Economics and Business Economics, Aarhus University.

2016 – 2020 **PhD fellow**
Department of Economics and Business Economics, Aarhus University.

Fall 2018 **Visiting scholar**
Department of Economics, University of Pennsylvania.

EDUCATION

2016 – 2020 **PhD in Economics**
Aarhus University, Visiting Scholar at University of Pennsylvania.
Supervisor: Bent J. Christensen, and Martin M. Andreasen.

2014 – 2018 **International MSc in Quantitative Economics**
Aarhus University, Free University of Berlin.

2011 – 2014 **BSc in Mathematics-Economics**
Aarhus University.

PUBLICATIONS

2023 **Treasury Option Returns and Models with Unspanned Risks**, *Journal of Financial Economics*.
With G. Bakshi, J. Crosby, and X. Gao.

2023 **Quantifying Investor Narratives and their role during COVID-19**, *Journal of Applied Econometrics*.
With D. Borup, B. D. Liengaard, and E. C. M. Schütte.

WORK IN PROGRESS

Revise and resubmit — **Immunization with Consistent Term Structure Dynamics**.
With D. Borup, and B. J. Christensen.

- Revise and resubmit at *Journal of Finance and Quantitative Analysis*.

Revise and resubmit — **Unspanned Stochastic Volatility in Linear-Rational Sauare-Root Models: Evidence from Treasury markets** (single-authored).

- Revise and resubmit at *Journal of Banking & Finance*.

The Impact of Curve-fitting Procedure on Estimation and Testing of Term Structure Models.
With B. J. Christensen.

Interest-Rates and the Differential Pricing of Treasury Option.
With G. Bakshi, J. Crosby, and X. Gao.

Measuring Earnings Uncertainty: A Machine Learning approach.
With N. K. Niebuhr, and C. Thimsen.

TEACHING EXPERIENCE

2023 – **Data Management and Analysis, Aarhus University**
Mandatory course in the MSc. Business Economics and Auditing program.

2020 – **Finance, Aarhus University**
Mandatory course in the BSc. Economics and Business Administration program.

2020 – 2023 **Audit Data Analytics, Aarhus University**
Elective course in the MSc. Business Economics and Auditing program.

ACADEMIC AWARDS AND HONORS

2021 **Best Quantitative Paper Award**
Behavioural Finance Working Group (Queen Mary University of London) Conference.

2019 **World Championship of Econometrics**
3rd place in a case on Climate Econometrics.

2018 **Danmark-Amerika Fondet Grant**
Annually awards grants to the 'best and the brightest' graduate and PhD-students from Denmark, Greenland, and the Faroe Islands.

TEACHING COURSES

2020 Teacher Training Programme (5 ECTS)

PROFESSIONAL SERVICES

Refereeing International Journal of Forecasting

Discussant International Conference of the French Finance Association

PRESENTATIONS

2023

- SoFie Conference, KOR.

- FMA Europe, DK.
- Financial Econometrics Conference, Lancaster Uni. Management School, UK

2022
- Behavioral Finance Workshop Aarhus-Amsterdam-Kiel, DK.
- Econometrics-Finance seminar, DK.

2021
- Melbourne Asset Pricing Meeting, University of Melbourne, AU.
- Annual Meeting of The Risk, Banking and Finance Society, IT.
- EEA-ESEM Congress, DK.
- International Conference of the French Finance Association, FR.
- Nordic Finance Network (NFN) Young Scholars Finance Webinar Series.

2020
- International Conference on Computational and Financial Econometrics, UK.
- Economics seminar, Aarhus University, DK.

2019
- International Conference on Computational and Financial Econometrics, UK.
- Conference of the International Association for Applied Econometrics, CY.
- Econometrics-Finance seminar, Aarhus University, DK.

2018
- Econometrics seminar, University of Philadelphia, US.

SCIENTIFIC FOCUS AREAS

Financial economics
Interest rate modeling, Asset pricing, Financial accounting, Narrative Economics.

Econometrics and statistics
Machine learning methods, Financial Econometrics.

ACTIVITIES

2020 – **Research fellow**
Danish Finance Institute (DFI).

2020 – **Member**
Departmental forum, Department of Economics and Business Economics, Aarhus University.

2017 – 2022 **Research fellow**
Center for Research in Econometric Analysis of Time Series (CREATES).

WORK EXPERIENCE

2015 **Student Employee, Danske Commodities**
Pricing and forecasting of energy derivatives in the Portfolio Trading and Research division.

20. September 2023