JORGE WOLFGANG HANSEN

PERSONAL INFORMATION

Birth	June 30, 1990
Nationality	Danish and German
Address	Hammershusvej 36, 3 tv., 8210 Aarhus V
Email	jh@econ.au.dk
Phone	(+45) 53 33 05 35

ACADEMIC POSITIONS

2020 – **Assistant Professor**
Department of Economics and Business Economics,
Aarhus University, CREATES, and the Danish Finance Institute (DFI).

Spring 2020 **Postdoctoral researcher**
Department of Economics and Business Economics,
Aarhus University, and CREATES.

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

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.

TEACHING EXPERIENCE

2020 – **Lecturer, Aarhus University**
Lectured the course Audit Data Analytics (5 ECTS) in the MSc. Business Economics and Auditing program.

2020 – **Lecturer, Aarhus University**
Lectured the course Finance (10 ECTS) in the BSc. Economics and Business Administration program.

2013 – 2018 **Teaching Assistant, Aarhus University**
Teaching Assistant in Macroeconomics, Cost and Accounting 1, Cost and Accounting 2, and Mathematical Economics 2 (all B.Sc.).

Fall 2016 **Mathematical Economics 2, Aarhus University**
Lectured selected topics in the course Mathematical Economics 2 in the BSc. Economics and Management program.

SCIENTIFIC WORK IN PROGRESS

- Exploiting term structure dynamics in immunization strategies (joint with Daniel Borup and Bent J. Christensen).
- Unspanned Stochastic Volatility in Linear-Rational Square-Root Models: Evidence from Treasury markets (single-authored).
- The impact of curve-fitting procedure on estimation and testing of term structure models (joint with Bent J. Christensen).
  - Best Quantitative Paper Award, Behavioural Finance Working Group (Queen Mary Uni. of London) 2021 Conference
- Quantifying Investor Narratives and Their Role during COVID-19 (joint with Daniel Borup, Benjamin Liengaard, and Erik C. M. Schütte).
- Forecasting Corporate Earnings via Machine Learning (joint with Nikolaj K. Niebuhr and Christoffer Thimsen).

ACADEMIC AWARDS AND HONORS

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.

RECENT PRESENTATIONS

2021

- The 8th Annual Melbourne Asset Pricing Meeting, Melbourne, AU.
- The 14th Edition of the Annual Meeting of The Risk, Banking and Finance Society, Cagliari, IT.
- The Annual Congress of the European Economic Association and European Meeting of the Econometric Society, Copenhagen, DK.
- The 37th International Conference of the French Finance Association, Nantes, FR.
- Nordic Finance Network (NFN) Young Scholars Finance Webinar Series

2020

- The 14th International Conference on Computational and Financial Econometrics, London, UK.
- Econometrics-Finance seminar, Aarhus University, DK.
- Economics seminar, Aarhus University, DK.

2019

- The 13th International Conference on Computational and Financial Econometrics, London, UK.
- The 6th Annual Conference of the International Association for Applied Econometrics, Nicosia, 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.

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

TEACHING COURSES

2020 – Teacher Training Programme (5 ECTS)

WORK EXPERIENCE

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

6. Dezember 2021