Niels Strange Grønborg | CV

Associate Professor · PhD

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Academic Position

Department of Economics and Business Economics & CREATES
Aarhus BSS, Aarhus University — 2020-

Associate Professor

Former Positions

Department of Economics and Business Economics & CREATES
Aarhus BSS, Aarhus University

Assistant Professor — 2017-20
Postdoctoral Researcher — 2014-17
Research Assistant — 2014
PhD Student — 2011-14

University Education

Department of Economics and Business Economics & CREATES
Aarhus BSS, Aarhus University

PhD in Economics and Management — 2014
Advisors: *Asger Lunde and Niels Haldrup*
Thesis: *Forecasting Based on Unobserved Variables*

MSc in Economics and Management (MSc.oecon) — 2011
Advisor: *Asger Lunde*
Thesis: *Modeling Of Financial Electricity Contracts*

BSc in Economics and Management (BSc.oecon) — 2008
Advisor: *Charlotte Christiansen*
Thesis: *Danske og europæiske investeringsforeningers performance*

International Experience

Rady School of Management
University of California San Diego, San Diego, USA

Visiting Researcher — 2015
Host: *Allan Timmermann*

Visiting Graduate Student — 2013
Host: *Allan Timmermann*

Australian School of Business
University of New South Wales, Sydney, Australia

Study abroad — 2008
30 ECTS

Research

Peer Reviewed

N.S. Grønborg, A. Lunde, K.V. Olesen, and H. Vander Elst — 2022
Realizing Correlations Across Asset Classes
JOURNAL OF FINANCIAL MARKETSVolume 59, June, pages 1–28.

S. Bodilsen, J. Eriksen, and **N.S. Grønborg** — 2021
Asset Pricing and FOMC Press Conferences
JOURNAL OF BANKING AND FINANCE, Volume 123, 106131, pages 1–17.

N.S. Grønborg, A. Lunde, A. Timmermann, and R. Wermers — 2021
Picking Funds With Confidence
JOURNAL OF FINANCIAL ECONOMICS, Volume 139, Issue 1, pages 1–28.

C. Christiansen, **N.S. Grønborg**, and O. Nielsen — 2020
Mutual Fund Selection for Realistically Short Samples
JOURNAL OF EMPIRICAL FINANCE, Volume 55, pages 218–240.

N.S. Grønborg and A. Lunde — 2016
Analyzing Oil Futures with a Dynamic Nelson-Siegel Model
JOURNAL OF FUTURES MARKETS, Volume 36, Issue 2, pages 153–173.

Under Review / Working Papers (Selected)

N.S. Grønborg — 2022
Quiet, the dog is barking: Evidence of predictability from frequency-specific components

N.S. Grønborg, K. Lin, B. Paye, and A. Timmermann — 2022
Time-Varying Anomaly Premia: Stable Fact or Disappearing Act?

N.S. Grønborg, J. Joenväärä, and A. Timmermann — 2022
Hedge fund selection. Best athletes or portfolios gains?
Not Active

Research Interests

Finance, Mutual Funds, Hedge Funds, Asset Pricing, Commodities, Econometrics.

Awards and Scholarships

Den Gyldne Pegepind (Teacher of the year)
Oecon Program, Aarhus University

Nominee — 2017
Course: *Financial Markets*

Danish Council for Independent Research, Social Sciences

Individual Postdoc Grant — 2014
1.645.000 DKK

Danish Finance Institute

Publication Scholarship — 2020
187.000 DKK

Affiliations

Center for Research in Econometric Analysis of Time Series (CREATES)

Research Fellow 2011-

Danish Finance Institute (DFI)

Research Fellow 2018-

Departmental Activities

Teaching coordinator cand.merc.FIB	2021-
Organizer of CREATES Lunch Seminar Series	2015-19
Committee for Restructuring of Corporate Finance Courses	2017
Finance Research Group	2013-16
Social Activity Committee for PhD Students	2011-13
Organizing Committee for PhD Courses	2011-12

Teaching and Supervision

Department of Economics and Business Economics
Aarhus BSS, Aarhus University.

Lecturer

International Finance. 13.5 weeks, 150 students. 2022-
MSc Finance and International Business.

Finance. 7 weeks, 450-600 students. 2017-21
BSc Economics and Business Administration (HA).
Paternity leave in 2020.

Financial Markets. 14 weeks, 150-170 students. 2014-17
BSc Economics (oecon) and BSc Business Administration (SOC).
Paternity leave for 7 weeks in 2017

Introduction to Ox programming. 1 week, 80 students. 2012-13
MSc Economics (oecon).

Supervision

Co-advisor for Phd Student Sebastian Bak Egebjerg. 2023-
Main advisor: T. Kokholm.

Co-advisor for Phd Student Magnus Bjørn Frische. 2021-
Main advisor: J. Eriksen.

Co-advisor for Phd Student Ole L. Nielsen. 2017-20
Main advisor: C. Christiansen.

Academic advisor IMSQE student.

Master's Theses in the MSc Economics and MSc Finance Programs.

Bacholor's Theses in the BSc Economics, BSc Math Econ, Public Policy and BSc Business Administration Programs.

Topics and Internship Reports in the MSc Economics Program.

Certification

Teaching Course (adjunktkursus) 2016
CTL, Aarhus University.

Academic Presentations

Academic Audience (Selected talks)

SOFIE Conference - Cambridge, England.	Jun 2018
NBS Finance Group Seminar - Norwich, England (online).	Oct 2020
EFA Conference - Warsaw, Poland.	Aug 2018
SOFIE Conference - Lugano, Switzerland.	Jun 2018
SOFIE Conference - Hong Kong, SAR China.	Jun 2016
CFE Conference (invited session) - London, England.	Dec 2015
SOFIE Junior Conference (Poster) - Aarhus, Denmark.	Jun 2015
NEM Conference - Helsinki, Finland.	May 2015
EF2012 Conference on Energy Finance - Trondheim, Norway.	Oct 2012
Copenhagen-Aarhus-Berlin PhD Workshop - Eutin, Germany.	Jun 2012

Public Outreach

Broad Audience (Selected events)

Forskningens Døgn - Day of Research - public.	2016
Udays - highschool.	2016
Studiepraktik - highschool.	2016-18
Forskerrunde - undergraduate.	2015,17 & 19
CREATES Annual Meeting with the Danish National Research Foundation - interdiciplinary.	2015

Referee

Journal of Econometrics
Journal of Financial Econometrics
Journal of Applied Econometrics
Journal of Banking and Finance
Journal of Financial Markets
Journal of Empirical Finance
Journal of Futures Markets
Journal of International Financial Markets, Institutions & Money
Journal of Emerging Markets