

# JORGE WOLFGANG HANSEN

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## ACADEMIC POSITIONS

2024 – **Associate Professor**  
Department of Economics and Business Economics, Aarhus University.

2020 – 2024 **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. Andreassen.

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

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

## PUBLICATIONS

2024  
(forthcoming) **Unspanned Stochastic Volatility in the Linear-Rational Square-Root Model: Evidence from the Treasury market**, *Journal of Banking & Finance* (single-authored).

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. Liengard, and E. C. M. Schütte.

## WORKING PAPERS

**Immunization in the Treasury market using consistent term structure dynamics.**

With D. Borup, and B. J. Christensen.

**Weekly Options, Stochastic Down and Up Jump Components, and Skewness of Treasury Bond Futures across Tenors.**

With G. Bakshi, J. Crosby, and X. Gao.

**The Impact of Curve-fitting Procedure on Estimation and Testing of Term Structure Models.**

With B. J. Christensen.

## TEACHING EXPERIENCE

2020 – **Finance, Aarhus University**

Mandatory course in the BSc. Economics and Business Administration program.

2023 – 2024 **Data Management and Analysis, Aarhus University**

Mandatory course in the MSc. Business Economics and Auditing 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 University Pedagogical Programme (5 ECTS)

## PROFESSIONAL SERVICES

*Refereeing* International Journal of Forecasting, Review of Derivatives Research

*Discussant* International Conference of the French Finance Association

## PRESENTATIONS

2024 • FMA Europe, IT.

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

2024 – **Member**

Local Liaison Committee, Department of Economics and Business Economics, Aarhus University.

2020 – **Research fellow**

Danish Finance Institute (DFI).

2020 – 2024 **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.

7. Dezember 2024