

Magnus Bjørn Frische

POST DOC IN FINANCIAL ECONOMICS

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Personal data

Date of birth September 20, 1997
Nationality Danish
Languages Danish, English (fluent), German (conversational/B1)

Academic positions

Post Doc

DEPARTMENT OF ECONOMICS AND BUSINESS ECONOMICS, AARHUS UNIVERSITY

- Position in Finance section
- Parental leave: Feb. 2026 – May. 2026

Aarhus, Denmark

Mar. 2026 –

Research assistant

DEPARTMENT OF ECONOMICS AND BUSINESS ECONOMICS, AARHUS UNIVERSITY

- Temporary position until commencement of Post Doc contract

Aarhus, Denmark

Oct. 2025 – Feb. 2026

Ph.D. student

DEPARTMENT OF ECONOMICS AND BUSINESS ECONOMICS, AARHUS UNIVERSITY

- Asset pricing and sustainable finance
- Parental leave: Jun. 2025–Jul. 2025

Aarhus, Denmark

Sep. 2021 – Sep. 2026

Education

Ph.D. Economics and Business Economics

DEPARTMENT OF ECONOMICS AND BUSINESS ECONOMICS, AARHUS UNIVERSITY

- Advisors: Jonas Nygaard Eriksen and Niels Strange Grønborg.
- Dissertation title: Pricing green assets

Aarhus, Denmark

Sep. 2021 – Sep. 2025

Visiting graduate student

FOSTER SCHOOL OF BUSINESS, UNIVERSITY OF WASHINGTON

- Sponsored by Professor Doron Levit.

Seattle, Washington, USA

Feb. - Jun. 2024

MSc. Finance

AARHUS UNIVERSITY

- Enrolled in graduate school as Pre Doc student in September 2021.

Aarhus, Denmark

Sep. 2020 - Aug. 2023

BSc. Business Administration

AARHUS UNIVERSITY

- Thesis title: Momentum on the tokyo stock exchange.

Aarhus, Denmark

Sep. 2017 - Jun. 2020

Research

Green bonds and climate concerns

SINGLE-AUTHORED

Working paper

Carbon tilts and factor returns

JOINT WITH JONAS NYGAARD ERIKSEN AND NIELS STRANGE GRØNBORG

- Winner of Robeco Sustainable Investing Prize at the 5th Frontiers of Factor Investing Conference.
- Submitted to the Journal of Financial and Quantitative Analysis.

Working paper

Brown firms' green dilemma

Work-in-progress

SINGLE-AUTHORED

The supply side of green investing: Bond issuers with green tastes

Work-in-progress

SINGLE-AUTHORED

Teaching

Sustainable Investing

Lecturer

DEPARTMENT OF ECONOMICS AND BUSINESS ECONOMICS, AARHUS UNIVERSITY

Fall 2026

- Designed and taught half of new elective course including project supervision.
- Elective course for master's students.

Accounting

Lecturer

DEPARTMENT OF ECONOMICS AND BUSINESS ECONOMICS, AARHUS UNIVERSITY

Fall 2025, 2026

- Independently and fully designed and taught new "principles of finance" subcourse consisting of 24 lectures.
- Mandatory course for bachelor's students in Economics.
- Nominated for "Lecturer of the Year," an award given by the Economics students' association (OeconRådet)

Asset Pricing

Co-examiner

DEPARTMENT OF ECONOMICS AND BUSINESS ECONOMICS, AARHUS UNIVERSITY

Fall 2023, 2025

- Oral exam without preparation for mandatory course for master's students in finance.

Asset Pricing

Lecturer

DEPARTMENT OF ECONOMICS AND BUSINESS ECONOMICS, AARHUS UNIVERSITY

Fall 2023

- Mandatory course for master's students in finance.

Thesis supervision

Supervisor

DEPARTMENT OF ECONOMICS AND BUSINESS ECONOMICS, AARHUS UNIVERSITY

2022 –

- Supervision of bachelor's and master's theses and other projects of students from the Economics programme and Business Administration and Economics.

Finance

Teaching Assistant

DEPARTMENT OF ECONOMICS AND BUSINESS ECONOMICS, AARHUS UNIVERSITY

Spring 2022

- Mandatory course for bachelor's students in Economics and Business Administration.
- Classroom teaching and exam grading.

Professional experience

Deloitte Risk Advisory

Aarhus, Denmark

JUNIOR CONSULTANT

Feb. 2018 - May 2021

- Personally serviced several clients with internal audit, assurance, and ad hoc consulting related to EU-subsidized development projects.
- Assisted in training of multiple new hires at intern, junior consultant, and consultant level.
- Organized and managed multiple automatization (robotics) transformations for operations in Deloitte Risk Advisory.

Courses

- 2024 **Hands-on Training in Open and Reproducible Science**, Aarhus University. 2 ECTS.
- 2024 **Research Frontiers in Economics**, Aarhus University. 2 ECTS.
- 2023 **Continuous-Time Models for Empirical Corporate Finance**, Aarhus University through Nordic Finance Network. Taught by Christopher Hennessy. 2 ECTS.
- 2023 **Big Data Asset Pricing**, Copenhagen Business School. Taught by Lasse Heje Pedersen and Theis Ingerslev Jensen. 5 ECTS.
- 2022 **Empirical Asset Pricing with Big Data**, SoFiE Summer School, Brussels Edition. Taught by Fabio Trojani and Olivier Scaillet. 3 ECTS.
- 2022 **Advanced Topics in Quantitative Economics**, Aarhus University. 10 ECTS.
- 2022 **Empirical Asset Pricing**, Aarhus University. 10 ECTS.
- 2021 **Machine Learning Methods for Empirical Economics**, Aarhus University. 10 ECTS.

Academic services

Department of Economics Local Liaison Committee

Aarhus University

JUNIOR FACULTY REPRESENTATIVE

2026 –

- Representative at the local liaison committee.

Aarhus BSS Departmental forum

Aarhus University

MEMBER, PH.D. REPRESENTATIVE

2023 - 2025

- Representative for the Ph.D. students at the departmental forum.