# Curriculum Vitae

*LASSE BORK*

Danish citizen. Born June 7, 1971.

## Present position

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| August 2019 - | Finance professor with special responsibilities, Aalborg University, Department of Business and Management. |

## Education

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| 2012-2014 | University Pedagogy for Assistant Professors., Aalborg University. |
| 2010 | PhD in finance, Aarhus School of Business, Aarhus University. |
| 2007 | Visiting Research Scholar, Katholike Universiteit Leuven (KUL), Faculty Faculty of Business and Economics. |
| 2002 | MSc Economics, Aarhus University, School of Economics and Management. |

## Employment

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| 2015-2019 | Associate professor in Financial Markets, Aalborg University, Department of Business and Management. |
| 2011-2015 | Assistant professor in financial markets, Aalborg University, Department of Business and Management. |
| 2009-2011 | Quantitative researcher, Jyske Bank, Quant Group, Silkeborg. |
| 2008-2009 | Strategy and Research, Jyske Bank, Jyske Markets, Silkeborg. |
| 2005-2008 | PhD scholarship, Aarhus School of Business, University of Aarhus. Sponsored by Jyske Bank. |
| 2002-2005 | Fixed income analyst, Jyske Bank, Jyske Markets, Silkeborg. |
| 1990-1995 | Royal Dutch Shell, Copenhagen. Trainee. Trader |

## PhD thesis

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| Title | Macro Factors, Monetary Policy Analysis and Affine Term Structure Models. Link: http://lassebork.dk/ThesisLasseBork.pdf |

## Awards

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| 2015 | Elected as Teacher of the Year 2015, Faculty of Social Sciences, Aalborg University. Nominated among four to the Obel Family Foundation prize ’Teacher of the Year at Aalborg University’ |

## Professional services and PhD supervision

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| Journal referee | Princeton University Press, Journal of Empirical Finance, International Journal of Forecasting, Real Estate Economics, International Review of Financial Analysis, Econometrics and Statistics, Quarterly Review of Economics and Finance, Em- pirical Economics, Bulletin of Economic Research, Applied Stochastic Models in Business and Industry |
| PhD supervision | Rune Hjort Nielsen (2017-2019). University of Aalborg and Centrica. Co-supervisor. Topic: Energy Markets. |
| PhD committee member | Aarhus University and University of Namur |
| Steering group member | DRDS: Danish Research Data for the Social Sciences |

## Selected publications

L. Bork, P. R. Kaltwasser and P. Sercu (2022), “Aggregation bias in tests of the commodity currency hypothesis”, Journal of Banking and Finance, https://doi.org/10.1016/j.jbankfin.2021.106392

L. Bork, S. V. Møller, and T. Q. Pedersen (2019), “A new index of housing sentiment,” Management Science. https://doi.org/10.1287/mnsc.2018.3258

L. Bork and S. V. Møller (2016), “Housing price forecastability: A factor analysis,” Real Estate
Economics, vol. 46, pp. 582–611. https://doi.org/10.1111/1540-6229.12185.

L. Bork and S. V. Møller (2015), “Forecasting house prices in the 50 states using dynamic model averaging and dynamic model selection,” International Journal of Forecasting, vol. 31,
pp. 63–78, https://doi.org/10.1016/j.ijforecast.2014.05.005

## Selected presentations at conferences and seminars

## Teaching experience

Advanced Fixed income and their derivatives;  Advanced Time Series Econometrics;  Financial Markets;  Introduction to Financial Engineering and Computational Finance;  Investment science and introductory finance; Inflation and Monetary Economics.