

Curriculum Vitae

LASSE BORK Danish citizen. Born June 7, 1971.

Present position

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

Education

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

Employment

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

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

Awards

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

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, Empirical 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.