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.
May 2021-	Senior Quantitative Researcher, Norlys Energy Trading.

Education

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

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, 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.