LASSE HEJE PEDERSEN

CURRICULUM VITAE
(UPDATED 3/2022)

www.lhpedersen.com

ACADEMIC APPOINTMENTS

Copenhagen Business School
Professor, Department of Finance, FRIC Center for Financial Frictions, 2011-present.

New York University Stern School of Business
Distinguished Visiting Research Professor, 2014-present.
John A. Paulson Professor of Finance and Alternative Investments, 2009-2014.
Professor of Finance, 2007-2009.
Associate Professor of Finance, with tenure, 2005-2007.
Charles Schaefer Family Fellow, 2003-2006.
Assistant Professor of Finance, 2001-2005.

University of Chicago
Milton Friedman Institute Fellow, Fall 2010.
IGM Visiting Professor, Booth School of Business, Spring 2010.

Columbia Business School
Visiting Professor, Spring 2009.

American Finance Association
Director, 2011-2014.

National Bureau of Economic Research (NBER)
Research Associate, 2006-2014.
Faculty Research Fellow, 2004-2006.

Centre for Economic Policy Research (CEPR)
Research Fellow, 2004-present.

Editorial Boards
Quarterly Journal of Economics, Associate Editor, 2011-2017.
Journal of Finance, Associate Editor, 2006-2012.
Journal of Economic Theory, Associate Editor, 2005-2012.
The Review of Asset Pricing Studies Associate Editor, 2010-2012.

EDUCATION

Stanford University, Graduate School of Business
Ph.D. in Business, June 2001.
Advisors: Darrell Duffie and Ken Singleton.

University of Copenhagen
M.S. in Mathematics-Economics (cand.scient.oecon.), August 1997.
B.S. in Mathematics-Economics, July 1995.

PROFESSIONAL EXPERIENCE

AQR Capital Management, LLC
Principal, 2009-present.
Vice President, 2007-2008.
Consultant, 2006-2007.

Danmarks Nationalbank
Research Advisory Council, 2021-present.

FTSE
Advisory Board, 2009-2012.

NASDAQ OMX
Economic Advisory Board, 2008-2011.

Federal Reserve Bank of New York
Monetary Policy Panel, 2010-2011.
Liquidity Working Group, 2009-2011.
Academic Consultant, 2004-2007.

State Street Bank, State Street Global Markets
Consultant, 2005-2007.

Benchmark Metrics
Advisory Board, 2006-2008.

Dronninggårdskolen
Member of the school's board of directors, 2014-2018.

Speaking Engagements
Misc. compensated and non-compensated speaking engagements: see below.

AWARDS AND HONORS

Career Awards
Skania Thule Foundation 2018 Prize for "relevant contributions to banking, insurance, and financial services,

Michael Brennan Award Winner for the best paper in the ***Review of Financial Studies***, 2012
Fama/DFA First Prize for best paper in the ***Journal of Financial Economics***, 2005.

Other Paper Awards

Stephen A. Ross Prize, 2020, a biennial prize given to a paper published in the last fifteen years.
AIM Investment Center Best Paper Award, 2016
DSEB Research Prize, 2014
Whitebox Prize for Best Financial Research, 2012
Swiss Finance Institute Outstanding Paper Award, 2011.
Roger F. Murray Prize, 2011.
Geewax, Terker & Company First Prize, 2006.
CDC Award for best research paper in finance, 2004.
NYSE Award for the best paper on equity trading, Western Finance Association 2003.
Barclays Global Investors Award for best the paper at the European Finance Association, 2003.
Glucksman First-Place Award for best research paper in finance, 2002-2003.
NYSE Award for the best paper on equity trading, Western Finance Association 2002.

Academic Societies

Elected Member of ***The Royal Danish Academy of Sciences and Letters***, 2017
Elected Member of ***Academia Europaea*** (the ***Academy of Europe***) 2012

Other Awards and Honors

European Research Council (ERC) Grant, 2013
American Economic Review, Excellence in Refereeing Award, 2011.
Foundation Banque de France, 2011, "International Systemic Risk Rankings" (w/Engle et al.)
Review of Economic Studies Tour, 2001.
Lieberman Award, Stanford University, 2000, awarded biennially to a business school student with a demonstrated potential for a leadership role in the academic community
Jaedicke Merit Award, Stanford University, Graduate School of Business, 1997-98.
Danish Research Academy Scholar 1997-2000.
Fulbright Fellowship Awarded 1997 (declined).
Sasakawa Young Leaders Winner 1997.
Peter and Emma Thomsens Award 1994, 1995, and 1996.

BOOKS

"**Efficiently Inefficient: How Smart Money Invests and Market Prices Are Determined**"
, 2015.

"**Market Liquidity**: Asset Pricing, Risk, and Crises" (with Yakov Amihud and Haim Mendelson)
2013.

PUBLISHED RESEARCH PAPERS

1. "Game On: Social Networks and Markets," 2022
conditionally accepted

   Featured in Risk.

2. “Is There a Replication Crisis in Finance?” (with Theis I. Jensen and Bryan Kelly) forthcoming.
   Featured in Seeking Alpha.

3. “Principal Portfolios,” (with Bryan Kelly and Semyon Malamud) forthcoming.

4. “Active and Passive Investing: Understanding Samuelson’s Dictum,” (with Nicolae Garleanu) , forthcoming.

5. “Embedded Leverage,” (with Andrea Frazzini) , 2022, 12 (1), 1-52.
   Editor’s Choice. Featured in Barrons.

6. “Responsible Investing: The ESG-Efficient Frontier,” (with Shaun Fitzgibbons and Lukasz Pomorski) 2021, 142 (2), 572-597
   Featured in Institutional Investor, Alpha Architect, IPE.

7. “Deep Value,” (with Clifford S. Asness, John Liew, and Ashwin Thapar) 2021, 47 (4), 11-40. Lead paper.
   Bernstein Fabozzi/Jacobs Levy Award. Featured on ValueWalk, Alpha Architect.

8. “Enhanced Portfolio Optimization,” (with Abhilash Babu and Ari Levine) , 2021, 77 (2), 124-151.
   Graham and Dodd Award of Excellence, Top Award.

9. “Betting Against Correlation: Testing Theories of the Low-Risk Effect,” (with Clifford S. Asness, Andrea Frazzini, and Niels Joachim Gormsen) 2020, 135 (3), 629-652.

16. “Size Matters, if You Control Your Junk,” (with Asness, Frazzini, Israel, and Moskowitz) 2018, 129 (3), 479-509.
    Featured in FT, Barrons, Forbes.

17. “Buffett’s Alpha,” (with Andrea Frazzini and David Kabiller) , 2018, 74 (4), 35-55.
    Graham and Dodd Award of Excellence, Top Award
    Featured in The Economist, Financial Times, Reuters, CBS News, Pensions and Investments, Forbes, Børsen, Money Magazine.

18. “Risk Everywhere: Modeling and Managing Volatility,” (T. Bollerslev, B. Hood, J. Huss) , 2018, 31 (7), 2729-2773.

19. “Sharpening the Arithmetic of Active Management” , 2018, 74 (1), 21-36.
    Featured in Bloomberg, WSJ.com.

20. “Carry,” (with Ralph Koijen Tobias Moskowitz and Evert Vrugt) 2018, 127 (2), 197-225. **Lead paper.**
    Fama/DFA Prize, second place winner, best papers in the JFE. Featured in ETF.com.

21. “A Century of Evidence on Trend-Following Investing,” (with B. Hurst and Y.H. Ooi) 2017, 44 (1), 15-29. **Lead paper**.

22. “Measuring Systemic Risk,” (with V. Acharya, T. Philippon, and M. Richardson) , 2017, vol. 30 (1), 2-47. **Editor’s Choice (lead paper)**.
    Featured in Financial Times. Associated systemic risk rankings, real time on the web.

23. “Early Option Exercise: Never Say Never,” (with Mads Vestergaard Jensen) 2016, vol. 121 (2), 278-299.

24. “Dynamic Portfolio Choice with Frictions,” (with Nicolae Garleanu) , 2016, vol. 165, 487–516.

25. “Which Trend is Your Friend?,” (with Ari Levine) , 2016, vol. 72 (3), 51-66.

26. “Betting Against Beta,” (with Andrea Frazzini) 2014, vol. 111 (1), 1-25 (lead paper).
    Fama/DFA First Prize for best paper on capital markets and asset pricing in the 2014.
    Swiss Finance Institute Outstanding Paper Award, 2011.
    Roger F. Murray Prize, 2011.
    Featured in The Economist, the Financial Times.

27. “Low-Risk Investing Without Industry Bets,” (with Cliff Asness and Andrea Frazzini) 2014, vol. 70 (4), 24–41
    Featured in All About Alpha.

28. “Monitoring Leverage,” (with John Geanakoplos) In , 2014, ch. 8, 113-127, ed. by M. Brunnermeier and A, Krishnamurthy, University of Chicago Press, Chicago, Il.
    Featured in Bloomberg.

29. “Dynamic Trading with Predictable Returns and Transaction Costs,” (with Nicolae Garleanu)

, 2013, vol. 68 (6), 2309-2340.

30. “Demystifying Managed Futures,” (with Brian Hurst and Yao Hua Ooi)
2013, vol. 11 (3), 42-58

31. “Value and Momentum Everywhere,” (with Cliff Asness and Tobias Moskowitz).
, 2013, vol. 68 (3), 929-985.
Referenced by **Nobel Prize Committee’s Scientific Background**, 2013.
Featured in New York Times and Marketwatch.

32. “Time Series Momentum,” (with Tobias Moskowitz and Yao Hua Ooi)
, 2012, vol. 104 (2), 228-250 (lead paper)
Winner of Whitebox Prize for Best Financial Research 2012.
Featured in Financial Times.

33. “Leverage Aversion and Risk Parity,” (with Cliff Asness and Andrea Frazzini)
2012, vol. 68 (1), 47-59

34. “Margin-Based Asset Pricing and Deviations from the Law of One Price,” (with N.Garleanu)
2011, vol. 24, no. 6, 1980-2022.
Michael Brennan3Award Winner for the3Best paper in -2 (w)-12 (a)- 2waia of Tinanciale Seuevin
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44. "Liquidity and Asset Prices" (with Yakov Amihud and Haim Mendelson)
, 2005, vol.1 (4), 269-364.

45. "Asset Pricing with Liquidity Risk" (with Viral Acharya)
, 2005, vol. 77, 375-410.
Referenced by **Nobel Prize Committee's Scientific Background**, 2013.
Fama/DFA First Prize for best paper on capital markets and asset pricing in the 2005
NYSE Award for the best paper on equity trading, Western Finance Association 2003.
Glucksman First-Place Award for best research paper in finance, NYU 2002-2003.

46. "Predatory Trading" (with Markus Brunnermeier)
2005, vol. 60 (4), 1825-1863.
Nominated for the Smith-Breeden Prize for the best paper in the Journal of Finance.
Barclays Global Investors Award for best paper at the European Finance Association, 2003.

47. "Over-the-Counter Markets" (with Darrell Duffie and Nicolae Garleanu)
2005, vol. 73 (6), 1815-1847.
Stephen A. Ross Prize, 2020, a biennial prize given to a paper published in the last fifteen years.
Referenced by **Nobel Prize Committee's Scientific Background**, 2010.

48. "Adverse Selection and the Required Return" (with Nicolae Garleanu)
, 2004, vol. 17 (3), 643-665.

49. "Modeling Sovereign Yield Spreads: A Case Study of Russian Debt" (w/Duffie and Singleton)
, 2003, vol. 58 (1), 119-159.
Nominated for the Smith-Breeden Prize for the best paper in the Journal of Finance.

50. "Securities Lending, Shorting, and Pricing" (with Darrell Duffie and Nicolae Garleanu)
, 2002, vol. 66, 307-339.
NYSE Award for the best paper on equity trading, Western Finance Association 2002.

WORKING PAPERS

51. "Machine Learning about Optimal Portfolios," (with Theis Ingerslev Jensen, Bryan Kelly, and Semyon Malamud)

OLD WORKING PAPERS

52. "Corporate Bond Specialness," 2007 (with Amrut Nashikkar)

53. "Auctions with Endogenous Selling," 2000 (with Nicolae Garleanu)

54. "Density-Based Inference in Affine Jump-Diffusions," 2000 (with Jun Liu and Jun Pan)

POLICY PAPERS AND COMMENTARY

Policy Papers:

55. "Aktiv kontra passiv forvaltning," in Danish, (with Ken L. Bechmann),
3, 2017.

56. "Taxing Systemic Risk," (with Acharya, Philippon, and Richardson) in , ed. by Acharya et al., Wiley, 2010, chap. 5.

    Reprinted in , ed. By Fouque and Langsam, Cambridge University Press, 2013.

57. "How to Calculate Systemic Risk Surcharges" (with Acharya, Philippon, and Richardson) in ed. by Joseph Haubrich and Andrew Lo, 2010.

58. "A Tax on Systemic Risk" (with Acharya, Philippon, and Richardson), Ch. 1 in , ed. by Hur and Youn, 2010.

59. "Regulating Systemic Risk" (with Acharya, Philippon, and Richardson) in , ed. by Acharya and Richardson, Wiley, 2009, chap. 13, 283-304.

60. "Hedge Funds in the Aftermath of the Financial Crisis" (with Brown, Kacperczyk, Ljungqvist, Lynch, and Richardson) in , ed. by Acharya and Richardson, Wiley, 2009, chap. 6, 157-178.

Op-Ed Newspaper Articles:

"Saving free markets from market failure: institutions and liquidity are crucial" 9/29/2009. Chinese version, 9/30/2009: .

"A proposal to prevent wholesale financial failure" (with Nouriel Roubini) , 1/30/2009.

Blog Entries:

Liquidity risk and the current crisis: VoxEU, Stern on Finance

SELECTED MENTIONS IN REGULATION AND MEDIA:

(5/10/2013, 4/13/2012) (6/28/2012) (6/3/2011), .

PROFESSIONAL ACTIVITIES

Referee, Journals:

Referee, Research Councils:

Conference Organizer and Professional Committees:

Top Finance Graduate Award, 2013, 2014, 2015, 2016, 2017, 2018, 2019, 2020, 2021
FRIC Conference on Financial Frictions, 2013, 2014, 2015, 2016, 2017, 2018, 2019, 2021
AQR Insight Award, 2012, 2013, 2014, 2015, 2016, 2017, 2018, 2019, 2020, 2021
LABEX Ecodec Scientific Committee, Financial Market Failures and Regulation, Paris 2014
European Finance Association, Program Committee, 2012
NBER Asset Pricing Meeting, Organizer, Fall 2010
American Finance Association Conference, Program Committee, 2008, 2010, 2011, 2012, 2023
Econometric Society Meetings, Program Committee, 2011
Western Finance Association Conference, Program Committee, 2006, 2007, 2008, 2009, 2010, 2011, 2012
American Finance Association, Nominating Committee for Vice President, Fellows, and Directors, 2007
FMA Paper Award Committee, 2008
Moody's KMV and Salomon Center Credit Risk Conference, Program Committee 2010

INVITED SPEAKER AT UNIVERSITIES

Aarhus University;
BI Norwegian School of Management;
Boston University;
Carnegie Mellon University;
Católica Lisbon School of Business & Economics, Universidade Católica Portuguesa;
City University London, Cass Business School;
Columbia Business School, Columbia University;
Columbia University, Department of Industrial Engineering and Operations Research;
Copenhagen Business School;
Cornell University, The Johnson School.
Dartmouth, Tuck School of Business;
Duke University, The Fuqua School of Business;
Einaudi Institute for Economics and Finance in Rome;

Emory University, Goizueta Business School;
George Washington University;
Goethe University Frankfurt;
Harvard University, Department of Econimics, Harvard Business School;
HEC Lausanne;
HEC Paris;
Hong Kong University;
Imperial College Business School;
INSEAD;
Lausanne, EPFL and UNIL;
London Business School;
London School of Economics;
McGill University;
MIT, Sloan School of Management;
New York University, Courant Institute of Mathematical Sciences, Stern School of Business;
Northwestern University, Kellogg School of Management;
Norwegian School of Economics and Business Administration, Bergen;
Ohio State University, Fisher College of Business;
Princeton University;
Queen Mary University of London;
Stanford Graduate School of Business, Stanford University;
Stockholm School of Economics, The Swedish House of Finance;
Stockholm University;
Texas A&M University;
The City University of New York, Baruch College;
The University of Chicago, Department of Economics, Money and Banking Workshop, Booth School of Business;
Tilburg University;
Tinbergen Institute Amsterdam;
Toulouse School of Economics;
Tsinghua University;
UCLA, Anderson School of Management;
Università Bocconi;
University College London;
University of Amsterdam;
University of California at Berkeley, Haas School of Business;
University Carlos III of Madrid;
University of Copenhagen, Economics Department, Math Department;
University of Mannheim;
University of Michigan, Ross School of Business;
University of North Carolina, Kenan-Flagler Business School;
University of Pennsylvania, The Wharton School;
University of Rochester, Simon Graduate School of Business Administration;
University of Southern California;
University of Virginia, McIntire School of Commerce;
University of Washington;

Vanderbilt University, Owen Graduate School of Management;
Vienna University of Economics and Business;
Warwick Business School;
WU Vienna;
Yale School of Management, Yale University

CONFERENCE PRESENTATIONS

UBS Center for Economics in Society, Conference on Sustainability and Climate Change, 2021
NBER Behavioral Finance Meeting, Spring 2021
CEPR Household Finance Seminar Series, 2021
Future of Financial Information Conference, 2021
Danish Finance Institute Conference, 2020
The Future of Investing: ESG & New Frontiers, London Business School, 2019
Copenhagen Macro Days, 2019
The Future of Finance, Imperial College Business School, 2018
NBER New Developments in Long-Term Asset Management Conference, Spring 2017
Keynote Speaker, German Finance Association, 2017
BI-SHoF conference on Asset Pricing and Financial Econometrics, Oslo 2017
PerCent conference, 2017
London Business School, AQR Institute of Asset Management, Liquidity Conference, 2016
IPC Hedge Fund Research Conference, 2016
NBER Asset Pricing workshop, Fall 2015
Keynote Speaker, Annual Financial Market Liquidity Conference Budapest, Hungary, 2015
Karl Borch Lecture, Norwegian School of Economics, 2015
Keynote Speaker, Inquire Europe conference, Athens 2015
Keynote Speaker, Danish Society for Theoretical Statistics, Danish Society for Biopharmaceutical Statistics, 2015
Yale University, Cowles Foundation, Conference on General Equilibrium and Applications, 2015
Keynote Speaker, EFMA (European Financial Management Association) Conference, 2015
Keynote Speaker at the 7th Erasmus Liquidity Conference, 2015
Keynote Speaker at the IF2015 Annual Conference in International Finance, 2015.
The Royal Danish Academy of Sciences and Letters, 2015
Queen Mary University of London, Conference on Recent Advances in Financial Markets, 2015
Keynote Speaker, International Finance Conference, Copenhagen, 2015
Keynote Speaker, Dagens Industri Conference, Stockholm, 2015
Keynote Speaker, Financial Investigator Seminar, Amsterdam, 2015
Keynote Speaker, ECODEC Workshop, ENSAE-CREST, Ecole Polytechnique, and HEC Paris, 2014
Keynote Speaker, Market Liquidity and Funding Liquidity: Implications for Economic Risk, NYU Volatility Institute Conference, 2014
Annual Meeting of the American Finance Association, January 2014
Keynote Speaker, Wharton University of Pennsylvania Forum on Quantitative Finance, 2013
NBER Asset Pricing Workshop, 2013
Keynote Speaker, The Arne Ryde Workshop in Financial Economics, Lund, 2013
Keynote Speaker, Rethinking Beta Conference, Stockholm, 2013
Keynote Speaker, NFN Conference, Aarhus, 2013

European Finance Association, 2013
Swissquote Conference, Lausanne, November, 2012
Conference on Credit, Unemployment, Supply and Demand, and Frictions, Sandberg, Oct. 2012
G-20 Conference on Financial Systemic Risk, Istanbul, September 2012
Geneva Lecture,Swiss Finance Institute, April 2012
Annual Meeting of the American Economic Association, January 2011
Annual Meeting of the American Finance Association, January 2011
Econometric Society Winter Meeting, January 2011
Annual CREDIT conference, Venice, 2011
Norges Bank Investment Management, Asset Management Conference, Oslo, 2011
Fiduciary Investors Symposium on World's Best Practice for Institutional Investors, Beijing, 2011
CFIR Systemic Risk Conference, 2011
Keynote Speaker, Advances in the Analysis of Hedge Fund Strategies Conference, December 2010
Annual Chicago Fed International Financial Markets Conference, September 2010
Society of Economic Dynamics (SED) Annual Meeting, July 2010
Cowles Foundation Conference in General Equilibrium and its Applications, April 2010
NBER Macroannual, April 2010
Conference on Financial Frictions and Macroeconomic Modeling, Columbia University, Feb. 2010
Annual Meeting of the American Economic Association, January 2010
Annual Meeting of the American Finance Association, January 2010
Econometric Society Winter Meeting, January 2010
Inaugural Financial Stability Conference, International Journal of Central Banking, 2009
Liquidity Working Group, New York Federal Reserve Bank, 2009
Quantifying Systemic Risk, NBER and Federal Reserve Bank of Cleveland, 2009
NBER Behavioral Economics, 2009
Liquidity Risk Conference, Tilburg Center of Finance, 2009
Derivatives: Looking Towards the Future, NASDAQ OMX Derivatives Research Project, 2009
Central Bank Liquidity Tools, New York Federal Reserve Bank, 2009
Journal of Investment Management Spring Conference, 2009
Nykredit Symposium, Copenhagen Business School, October 2008
NBER Macroannual, April 2008
Conference on Derivative Securities and Risk Management, Columbia University, November 2007
Annual Meeting of the American Economic Association, January 2007
Annual Meeting of the American Finance Association, January 2006
NBER Risks of Financial Institutions Conference, November 2005
NBER Universities Research Conference, Asset Pricing with Imperfect Trading, May, 2005
NBER Market Microstructure, May, 2005
Salomon Center Conference, The Transformation of Options Trading, May 2005
CEPR Summer Symposium in Financial Markets, focus session on Liquidity, July 2004.
Texas Finance Festival, April 2004.
North American Winter Meeting of the Econometric Society, January 2004.
European Finance Association Conference, August 2003.
Stanford Institute for Theoretical Economics, July 2003.
National Bureau of Economic Research (NBER) Asset Pricing Workshop, July 2002.
North American Winter Meeting of the Econometric Society, January 2002.
Annual Meeting of the European Finance Association, August 2001.

CEPR Summer Symposium in Financial Markets, July 2001.
Tour, May 2001: University College London, Universite Libre de Bruxelles, Tel Aviv University, and Universitat Autonoma de Barcelona.
North American Winter Meeting of the Econometric Society, January 2001.
Annual Meeting of the European Finance Association, August 2000.
Stanford Institute for Theoretical Economics, July 2000.
National Bureau of Economic Research (NBER) University Research Conference, May 2000.
Finance Workshop, Department of Mathematics, Stanford University, April 2000.
Liquidity Conference, Anderson School, UCLA, April 2000.

PRESENTATIONS TO CENTRAL BANKS AND REGULATORS

Federal Reserve Bank of New York, seminar, 2021
Norges Bank Investment Management, Financial Research Conference, 2020
Keynote speaker, Annual Central Bank Conference on Microstructure of Financial Markets, 2016
Norges Bank, conference on factor investing and internal seminar, 2015
Bank for International Settlements (BIS), Macroeconomics and Global Financial Markets, 2015
Banque de France, 2015
The Systemic Risk Council, Denmark, 2015
National Bank of Belgium, 2015
Norges Bank, 2013
Federal Reserve Bank of New York, 2012
Bank of Spain, 2012
European Central Bank, 2012
Deutsche Bundesbank, 2012
Bank of England, 2012
Federal Reserve Board of Governors, 2010
Federal Reserve Bank of Minneapolis, 2010
European Central Bank, 2010
New York Federal Reserve, Money and Payments Group, 2010
Bank of Canada, 2009
San Francisco Federal Reserve Bank, 2009
Federal Reserve Board of Governors, 2008
International Monetary Fund (IMF), 2008
Norges Bank, Norway, 2007
Federal Reserve Board of Governors, 2006
Philadelphia Federal Reserve Bank, 2006
Workshop on Securities Lending, Danmarks Nationalbank, November 2005
Federal Reserve Bank of New York, 2004

PRESENTATIONS TO FINANCE PRACTITIONERS

Risk Live, 2021, keynote speaker
CFA Institute European Investment Conference, Clayton Hotel Burlington Road, Dublin, 2020
CFA Society, Copenhagen, 2020
CFA Society, London, 2019

CFA Society, Helsinki 2019
CFA Society, Copenhagen 2019
CFA Society, Milan 2019
CFA Society, Madrid 2019
CFA Society, Tokyo 2019
The University of Chicago's Investment Committee of the Board of Trustees, 2017
State of Wisconsin Investment Board, Spring Investment Forum, 2017
Danish Investment Fund Association, 2017
CFA Society, London, UK 2016
CFA Society, Copenhagen, DK, 2016
The Danish Securities Dealers Association, Børsmæglerforeningen, 2015
IAQF/Thalesians seminar, New York, 2015
Sydbank, 2015
Bankinvest, 2015
Saxobank, 2015
CFA Society Denmark, 2013
Nykredit, 2013
Nordea Bank, 2012
AQR University, Harvard, 2012
ATP Pension Fund Seminar, 2011
AQR University, Stanford, 2011
AQR University, University of Chicago, 2010
NASDAQ OMX, 2009
Society of Quantitative Analysts, 2009
Asset Allocation Summit, 2007
Formuesforvaltning, Norway, 2007
AQR Capital Management, 2006
Goldman Sachs Asset Management, 2006
International Association of Financial Engineers (IAFE), Liquidity Risk Symposium, 2005
The Professional Risk Managers' International Association (PRMIA), 2005
Citigroup, 2005
New York Stock Exchange, 2004

TEACHING EXPERIENCE

Main PhD advisor at CBS: Niels Joachim Gormsen, Christian Skov Jensen, Mads Vestergaard Jensen, Davide Tomio, Søren Korsgaard, Jakob Blaabjerg Ahm Sørensen, Benjamin Knox, Theis Ingerslev Jensen

Secondary PhD advisor/ PhD committees at CBS: Desi Volker, Mamdouh Medhat, Rene Kallestrup, Sven Klingler

Ph.D. committees at NYU: Esben Hedegaard, Jaewon Choi, Amrut Nashikkar, Prachi Deuskar, Sinan Tan, Antonios Sangvinatsos, Zheng Sun, Paolo Pasquariello

Asset Management and Hedge Fund Strategies, 2007-present
Copenhagen Business School M.S. and NYU Stern M.B.A. elective analyzing investment strategies, back testing, liquidity, short selling, margins.

Topics in Hedge Fund Strategies, 2007- 2010
NYU Stern, M.B.A. elective analyzing selected investment strategies and timely topics.

Faculty Research and Writing a Dissertation, 2011
NYU Stern, Ph.D. seminar class organizer.

Foundations of Financial Markets, 2002 - 2006
NYU Stern,