ANNE LUNDGAARD HANSEN

Preferred name: Anna

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EMPLOYMENT

Federal Reserve Bank of Richmond, Quantitative Supervision and Research.

Intermediate Financial Economist, March 2022-*present*.

Associate Financial Economist, June 2021–February 2022.

University of Copenhagen, Department of Economics.

Postdoctoral Fellow, Sep 2020–May 2021.

EDUCATION

PhD, University of Copenhagen, Department of Economics, Sep 2016—Jun 2020.

Visiting PhD Student, Northwestern University, Kellogg School of Management, Department of Finance, Mar—Jul 2018.

MSc Economics, University of Copenhagen, GPA 12.0/12.0, Sep 2015—Sep 2016.

MSc Finance and Economics, London School of Economics, with distinction, Sep 2014—Jun 2015.

BSc Economics and Management, Aarhus University, GPA 11.3/12.0, Sep 2011—Jun 2014.

AFFILIATIONS

Bank of England, Monetary Analysis, PhD Intern, Jul—Aug 2019, Mar—Apr 2020.

Danmarks Nationalbank *(central bank of Denmark)*, PhD Fellow, Jun 2017—Aug 2019.

RESEARCH INTERESTS

Term Structure Modeling ♦ Financial Econometrics ♦ Macro-Finance ♦ Asset Pricing.

PUBLICATIONS

A Joint Model for the Term Structures of Interest Rates and Realized Volatility. *Journal of Financial Econometrics, forthcoming.*

Modeling Persistent Interest Rates with Double-Autoregressive Processes. *Journal of Banking and Finance, 2021, 133.*

WORKING PAPERS

Predicting Recessions Using VIX-Yield-Curve Cycles. *R&R, Journal of International Forecasting.*

Time-Varying Variance Decomposition of Macro-Finance Term Structure Models.

TEACHING AND STUDENT SUPERVISION

University of Copenhagen, Department of Economics:

Supervision of BSc thesis students, 2020.

Topics in Financial Econometrics, MSc course, organizer, 2019, 2020.

Advanced Macroeconomics: Structural VAR Analysis, MSc course, TA, 2020.

Financial Econometrics A, MSc course, TA, 2016, 2019.

Advanced Macroeconometrics, MSc course, TA, 2016.

Aarhus University, Department of Economics:

Empirical Research Methods, BSc course, TA, 2013.

PRESENTATIONS

2022: SoFiE, Cambridge ♦ World Finance Conference, Turin ♦ Annual Event of Finance Research Letters 2022 CEMLA Conference, Mexico City.

2021: EEA (virtual) ♦ ESEM (virtual) ♦ World Finance Conference (virtual) ♦ SoFiE (virtual) ♦ Danish Science Festival (virtual) ♦ Bank of Lithuania (virtual).

2020: Adam Smith Business School ♦ Deutsche Bundesbank ♦ Bank of England ♦ Federal Reserve Bank of Richmond ♦ University of California San Diego ♦ Anderson School of Management ♦ University of North Carolina at Chapel Hill ♦ Analysis Group, Chicago ♦ Tilburg University ♦ Bank of Spain ♦ AFA, San Diego *(poster session).*

2019: Workshop on Financial Econometrics, Örebro ♦ Stevanovich Center for Financial Mathematics ♦ Kellogg School of Management ♦ Nordic Summer Symposium in Macroeconomics, Smögen ♦ Bank of England ♦ EEA, Manchester ♦ SoFiE, Shanghai ♦ EcoSta, Taichung ♦ QED, Lisbon ♦ Gothenburg University ♦ University of Copenhagen ♦ Danmarks Nationalbank.

2018: QFFE, Marseilles ♦ DAEiNA meeting, Princeton ♦ Kellogg School of Management ♦ Danmarks Nationalbank.

2017: CFE, London ♦ DGPE, Ringsted ♦ SoFiE Summer School, Chicago ♦ Danmarks Nationalbank ♦ University of Copenhagen.

2016: EDGE, Dublin ♦ University of Copenhagen ♦ DGPE, Middelfart ♦ Falling Walls, Aarhus.

AWARDS AND GRANTS

Bank of England PhD Intern Fellowship, 2019—2020.

Danmarks Nationalbank Resident Student, 2017—2019.

Econometric Game, 2nd place winner 2017, finalist 2016.

Various travel grants (approx. USD 50,000), 2014—2015, 2018.

PROFESSIONAL SERVICE

Refereeing: Journal of the American Statistical Association, Finance Research Letters.

PhD Representative Alternate, Department of Economics, University of Copenhagen, May 2017—Sep 2019.