Jonas Jensen

Contact

Adickesallee 32-34

Department of Finance

Information

E-mail: j.jensen@fs.de

Frankfurt School of Finance &

Management

Frankfurt am Main, Germany

RESEARCH INTERESTS

EDUCATION

Monetary Policy, Financial Intermediation, Asset Pricing

Frankfurt School of Finance & Management, Frankfurt am Main, Germany

Ph.D. Candidate, Finance, September 2020 (expected graduation date: July 2025)

• Advisor: Emanuel Mönch

Universitat Pompeu Fabra, Barcelona, Spain

Master in Economics and Finance, Barcelona, 2018

University of Erlangen-Nürnberg, Nürnberg, Germany

B.A., Economic Sciences, 2017

RESEARCH EXPERIENCE

European Central Bank

International Policy Analysis Division

August 2019 - April 2020

Consultant/Research Analyst

- Identification of Monetary Policy Shocks with high-frequency financial data for major advanced & emerging economies and estimate their impact on medium-term financial conditions.
- Compute spillovers of US & Euro Area Monetary Policy.
- Contribute to the policy-making process and speeches of Executive Board members

Monetary Policy Research Division

August 2018 - August 2019

Research Assistant/ Trainee

- Research assistant of discussion paper "Monetary Policy and its Transmission in a Globalised World" that investigates the bilateral impact of European and US Monetary Policy spillovers in a Bayesian VAR.
- Analysis of derivative holdings of the euro area financial sector (Confidential dataset: EMIR) in SQL and R

TEACHING EXPERIENCE

Frankfurt School of Finance & Management

Introduction to Macroeconomics (MBA)

2022

Main instructor

Econometrics and Statistics (Master of Finance)

2022

Instructor for Python Lectures

WORK IN PROGRESS Boneva, L, J. Jensen, and S. Weidner The Impact of Policy Rate and Lender-of-Last-Resort Central Bank Announcements.

J. Jensen Dissecting the FOMC Announcement Day

Jensen J. Event Studies and Interest Rate Surprises

Professional EXPERIENCE

Münchener Hypothekenbank e.G., München, Germany Intern Analyst

April, 2017 - August, 2017

- Analyze the creditworthiness of counterparties in the banking and (sub-)sovereign sector with balance sheets and financial data from Bloomberg and Thomson Reuters Eikon
- Supporting the project management of the MiFIDII-Implementation project

University of Erlangen-Nürnberg, Nürnberg, Germany

Student Research Assistant

December, 2014 - June, 2015

Jensen Media GmbH - PR-Agency , Memmingen, Germany

 $PR ext{-}Editor$

October, 2012 - September, 2013

Computer Skills • R, Julia, Matlab, SQL, Python

LANGUAGES

• German (Native), English (Fluent), Spanish(Intermediate), Portuguese (Intermediate)