

# Jonas Nygaard Eriksen | CV

Fuglesangs Allé 4, DK-8210 Aarhus V – Building 2622, Office 213

☎ +4587166024 • ✉ jeriksen@econ.au.dk • 🌐 au.dk/en/jeriksen@econ.au.dk

📄 jonasnygaarderiksen • 🎧 JonasNygaard

## Personal information

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### Date of birth

January 21, 1988

### Nationality

Danish

## Education

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### Ph.D. in Economics and Business

Aarhus, Denmark

Department of Economics and Business, Aarhus University and CREATES

September 2012-present

Advisors: Stig Vinther Møller and Charlotte Christiansen

### Visiting Graduate Student

London, England

Cass Business School, City University London

September 2014-December 2014

Host: Reader in Finance Maik Schmeling

### MSc. in Finance

Aarhus, Denmark

School of Business and Social Sciences, Aarhus University, GPA: 11.5

September 2010-August 2012

Thesis: The output gap, consumption-based asset pricing, and the cross-sectional risk premia on stocks and bonds.

### Exchange student

Monterrey, Mexico

Instituto Tecnológico de Estudios Superiores de Monterrey (ITESM)

Juli 2009-December 2009

### BSc. in Business Administration

Aarhus, Denmark

School of Business and Social Sciences, Aarhus University, GPA: 10.1

September 2007-July 2010

Thesis: Forudsigelse af aktiemarkedet: En in-sample og out-of-sample undersøgelse af det aggregerede danske aktiemarked.

## Academic Experience

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### Guest lecturing

Aarhus University

Applied Econometric Methods I and II, Master's course

Fall 2014

Responsible for two complete lectures with one being based on my own research.

### Supervision of Bachelor Theses

Aarhus University

HA and eocon programs

Spring 2013,2014,2015

Supervision of bachelor theses in the field of financial economics and asset pricing.

### Teaching Assistant

Aarhus University

Responsible for exercise sessions and assignments in the following courses:

Fall 2010-present

- Applied Econometric Methods I and II (Fall 2011,2012,2013)
- Operations and Supply Chain Management (Spring 2011)
- Costing Theory and Capital Budgeting (Fall 2010)

## Research Papers

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### Forecasting US Recessions: The Role of Sentiment

*Peer review. Published in Journal of Banking and Finance, Vol. 49, pp. 459–468*

Joint work with Charlotte Christiansen and Stig Vinther Møller.

**Aarhus University**

2014

### Expected Business Conditions and Bond Risk Premia

*Working paper*

Single authored.

**Aarhus University**

2014

### Global Economic Activity and Expected Returns

*Working paper*

Joint work with Maik Schmeling and Christian Wagner.

**Aarhus University**

2014

## Research Interest

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- Financial Economics
- Time Series Econometrics
- Empirical Finance
- Asset Pricing
- Asset Return Predictability
- Forecasting

## Other Activities

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### Vice-President of Aarhus University's Ph.D. Association

*AUPA*

**Aarhus University**

2013

### President Ph.D. Association at School of Business and Social Sciences

*PHABUSS*

**Aarhus University**

2013-present

### Member of the Finance Research Group

**Aarhus University**

2013-present