

Supervisor list from Department of Economics and Business Economics Master's Thesis in Economics and Management (Oecon)

Table of Contents

Accounting.....	1
Business Intelligence	2
Econometrics	3
Economics.....	6
Finance	12
Operations and Supply Chain Management.....	16

On 1 December at the latest, you must register your thesis topic and thesis supervisor on your study portal. If you do not register your thesis by the deadline, you will have limited opportunity to influence the choice of supervisor. Please note that we always reserve the right to allocate the best suited supervisor to you.

Accounting

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
Bent Jesper Christensen	bjchristensen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> Company valuation (strategy, cash flow analysis)
Karina Skovvang Christensen	kschristensen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> Management accounting Strategy and management Organisational behaviour and incentives Formula funding of public sector Cost management (full cost, differential cost and responsibility accounting)
Leonidas Enrique de la Rosa	delarosa@econ.au.dk	Danish and English	<ul style="list-style-type: none"> Cost accounting and decision making Performance evaluation Incentive systems Motivation Management systems and organisation Disclosure of private information Psychological biases
Marie Herly	mherly@econ.au.dk	Danish and English	<ul style="list-style-type: none"> Financial statement analysis and valuation Banks and financial institutions Empirical corporate finance

Business Intelligence

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
Allan Würtz	awurtz@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Econometric methods • Machine Learning methods • Prediction
Benjamin Liengaard	benlien@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Analysis of survey data • Textual analysis • Applications and/or methodological developments within partial least squares structural equation modelling • Employee and membership satisfaction
Guðmundur Stefán Guðmundsson	gsgudmundsson@econ.au.dk	English	<ul style="list-style-type: none"> • Network analysis of macroeconomic/financial data • Social network analysis • Machine learning methods in finance and business economics
Jesper Wulff	jwulff@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Deep learning neural networks • Machine learning for BI • MLOps • Statistical myths and urban legends
Kenneth Kjær Wejse	kjaer@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Empirical applications of machine learning algorithms (tabular, image, text) • Comparison of econometrics methods and machine learning models • Quantitative modelling of health care data
Mikkel Sølvsten	miso@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Econometric methods and applications • Big data and big models • Statistical and machine learning • Robustness • Econometrics for panel data
Mogens Dilling-Hansen	dilling@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Case studies • Industry studies • Firm performance • Strategic analysis • Industrial organization • Innovation/research and development • Market research • Customer satisfaction • Quantitative analysis in general
Morten Berg Jensen	mbj@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Analysis of questionnaire data • Customer analytics • Machine learning • Churn analysis
Pierluigi Vallarino	pv@econ.au.dk	English	<ul style="list-style-type: none"> • Returns forecasting with machine/deep learning
Sebastian Mathias Jensen	smjensen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Forecasting • Nowcasting

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
			<ul style="list-style-type: none"> Machine learning Neural networks
Yana Petrova	ypetrova@econ.au.dk	English	<ul style="list-style-type: none"> Panel data econometrics Factor structures Economic and business forecasting

Econometrics

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
Allan Würtz	awurtz@econ.au.dk	Danish and English	<ul style="list-style-type: none"> Econometric methods Machine learning methods Prediction
Anita Marie Glenney	glenny@econ.au.dk	Danish and English	<ul style="list-style-type: none"> Labour market economics Job search Applied microeconometrics Public policy evaluation
Benjamin Liengaard	benlien@econ.au.dk	Danish and English	<ul style="list-style-type: none"> Analysis of survey data Textual analysis Applications and/or methodological developments within partial least squares structural equation modelling Employee and membership satisfaction
Bent Jesper Christensen	bjchristensen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> Financial econometrics Econometrics of markets with search frictions Fractional cointegration Fractional GARCH Dynamic programming models
Bezirgen Veliyev	bveliyev@econ.au.dk	English	<ul style="list-style-type: none"> Machine learning (trees, boosting, neural networks) Estimation of interest rate models Volatility estimation and forecasting using high-frequency data
Chen Huang	chen.huang@econ.au.dk	English	<ul style="list-style-type: none"> Tail dependency network and systematic risk analysis Valid inference in high-dimensional structural linear models
Dan Mønster	danm@econ.au.dk	Danish and English	<ul style="list-style-type: none"> Model studies of convergent cross mapping and related methods
Eric Hillebrand	ehillebrand@econ.au.dk	Danish and English	<ul style="list-style-type: none"> Financial volatility modelling and forecasting Climate econometrics Modelling and forecasting macroeconomic time series (e.g. with dynamic factor models)

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
Guðmundur Stefán Guðmundsson	gsgudmundsson@econ.au.dk	English	<ul style="list-style-type: none"> • Network analysis of macroeconomic/financial data • Social network analysis • Machine learning methods in finance and business economics
Jesper Wulff	jwulff@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Deep learning neural networks • Machine learning for BI • MLOps • Statistical myths and urban legends
John Kennes	jkennes@econ.au.dk	English	<ul style="list-style-type: none"> • Estimation of discrete choice • Estimation of a matching market • Structural estimation • Policy evaluation
Kenneth Kjær Wejse	kjaer@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Empirical applications of machine learning algorithms (tabular, image, text) • Comparison of econometrics methods and machine learning models • Quantitative modelling of health care data
Lars Skipper	lskipper@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Applied microeconometrics • Labour economics • Public policy evaluation
Leopoldo Catania	leopoldo.catania@econ.au.dk	English	<ul style="list-style-type: none"> • Portfolio optimization under joint VaR and ES constraints • Dynamic spatial models for count data • Score driven models • The analysis of cryptocurrency financial time series: Dependence structure
Luke Nicholas Taylor	ltaylor@econ.au.dk	English	<ul style="list-style-type: none"> • Nonparametric analysis in cross sectional data • Discrimination in crime and justice
Malene Kallestrup-Lamb	mkallestrup@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Longevity risk and mortality forecasting • Duration models • Pension • Retirement
Maria Humlum	mhumlum@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Economics of education • Labour economics • Microeconomic evaluation • Applied microeconometrics
Martin Møller Andreasen	mandreasen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Estimation of dynamic term structure models • Estimation of state space models • Estimation of state space models by Kalman filtering
Mathias Danielsen Plovst	mpo@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Forecasting in general, i.e. energy prices, commodities, or longevity

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
Mikkel Bennedsen	mbennedsen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Modelling and forecasting electricity prices • Econometric analyses of commodity markets • Volatility modelling/forecasting • Time series analysis by state space methods (Kalman or particle filters) • Rough volatility (modelling, simulation, forecasting, pricing etc.) • Climate econometrics
Mikkel Sølvsten	miso@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Econometric methods and applications • Big data and big models • Statistical and machine learning • Robustness • Econometrics for panel data
Mogens Dilling-Hansen	dilling@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Case studies • Industry studies • Firm performance • Strategic analysis • Industrial organisation • Innovation/research and development • Market research • Customer satisfaction • Quantitative analysis in general
Morten Berg Jensen	mbj@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Analysis of questionnaire data • Customer analytics • Machine learning • Churn analysis
Morten Ørregaard Nielsen	mon@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Time series econometric • Fractional integration • Cointegration • Bootstrap methods • Financial econometrics
Phillip Heiler	pheiler@econ.au.dk	English	<ul style="list-style-type: none"> • Model selection in empirical economics • Causal inference in economics • Machine learning for causal inference • Microeconometrics: theory and applications • Non- and semiparametric methods
Pierluigi Vallarino	pv@econ.au.dk	English	<ul style="list-style-type: none"> • Time series econometrics: score-driven models • Dynamic models for (multiple) quantiles with a view towards financial risk management • Financial econometrics

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
Simon Bodilsen	sibo@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Volatility modelling and forecasting • Applied machine learning in economics and finance • Time series econometrics • Causal inference • Applied microeconometrics
Tom Engsted	tengsted@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Empirical analysis of price and return determination in stock and bond markets • Empirical analysis of return predictability in stock and bond markets • Bayesian statistics and econometrics
Yunus Emre Ergemen	ergemen@econ.au.dk	English	<ul style="list-style-type: none"> • Forecasting economic and financial time series • Dynamic factor models and their use in forecasting • Forecasting energy prices and loads • Machine learning methods for classification and forecasting problems • Forecasting mortality indicators

Economics

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
Adam Dominiak	adamdominiak@econ.au.dk	English	<ul style="list-style-type: none"> • Microeconomics • Game theory • Decision theory
Ahmad Hassani	ahass@econ.au.dk	English	<ul style="list-style-type: none"> • Real estate economics • Urban economics • Housing economics
Alexander Koch	akoch@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Microeconomic theory • Applied micro theory • Contract theory • Behavioural theory • Behavioural economics • Experimental economics • Organisational economics • Personnel economics
Allan Sørensen	allans@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • International economics • International trade • Economics of globalization
Anna Piil Damm	apd@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Economics of migration • Urban economics • Education economics • Labour economics • Economics of social interactions

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
Astrid Würtz Rasmussen	awr@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Family economics and family friendly policies • Population economics • Labour economics and evaluation of labour market policies • Education
Bastian Schulz	bastian.schulz@econ.au.dk	English	<ul style="list-style-type: none"> • Search and matching models of labour and marriage markets • Empirical and structural models of wage dispersion • Gender differences in the labour market • Household decision making (labour supply, risk sharing, marriage/divorce) • Unemployment and business cycles • Macroeconomics with heterogeneous agents
Bent Jesper Christensen	bjchristensen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Search frictions • Unemployment and inflation • Asset pricing and the macroeconomy
Carsten B. Andersen	candersen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Housing markets • Externalities of green energy • Social mobility, Inequality
Cecilie Marie Løchte Jørgensen	clj@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Macroeconomics of climate change • Environmental macroeconomics
Christian Bjørnskov	chbj@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Economic growth • Political economy • Foreign aid
Daisuke Adachi	daisuke.adachi@econ.au.dk	English	<ul style="list-style-type: none"> • Microeconomics of globalization • Multinational firms in the global economy • Firms in international trade • Firm and labour market effects of automation and AI • Labour market effects of globalization
Daniele Nosenzo	daniele.nosenzo@econ.au.dk	English	<ul style="list-style-type: none"> • Experimental Economics • Behavioural Economics
Elena Mattana	emattana@econ.au.dk	English	<ul style="list-style-type: none"> • Economics of education • Household finance (i.e. student debt and aid) • Intergenerational mobility • Labour economics • Applied microeconometrics
Eva Rye Johansen	erjohansen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Education economics • Family economics • Health economics

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
Frederic Warzynski	fwa@econ.au.dk	English	<ul style="list-style-type: none"> • Industrial economics • Economics of strategy (i.e. how to align organizational structure with strategy) • Personnel economics (analysis of careers and wages within firms) • Estimation of productivity growth • Mark-ups and the effect of competition on efficiency (e.g. the dynamics of competition in new EU member states) • Outsourcing and efficiency
Giovanni Pellegrino	gpellegrino@econ.au.dk	English	<ul style="list-style-type: none"> • Monetary economics • Applied macroeconomics with New Keynesian DSGE models • Identification in structural VARs and the effects of macroeconomic shocks • Open-economy macroeconomics • Relationship between DSGEs and VARs
Hanna Fromell	hanna.fromell@econ.au.dk	English	<ul style="list-style-type: none"> • Development economics • Behavioural economics • Experimental economics • Health economics
Hans Schytte Sigaard	hascs@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Public economics • Applied microeconometrics • Labour economics • Public policy evaluation
Helena Skyt Nielsen	hnielsen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Applied Microeconometrics • Economics of education • Labour economics
Ina Charlotte Jäkel	inaj@econ.au.dk	English	<ul style="list-style-type: none"> • Globalization and trade policy • Firm internationalization • International migration • European integration • Firm performance: productivity, product quality, outsourcing etc.
Jackie M.L. Chan	jmlchan@econ.au.dk	English	<ul style="list-style-type: none"> • Globalization and international trade • Foreign direct investment (FDI) • Multinational firms • Chinese and Asian economies
John Kennes	jkennes@econ.au.dk	English	<ul style="list-style-type: none"> • Matching teachers to schools • Marriage markets • Market design • Teams • Unemployment
Jonas Maibom	maibom@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Job search and unemployment • Labour market models/policies • Labour economics

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
			<ul style="list-style-type: none"> • Economics of the welfare state • Wage inequality
Jonas Pilgaard Kaiser	jkaiser@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Behavioural economics • Experimental economics • Behavioural ethics
Jos Jansen	jjansen@econ.au.dk	English	<ul style="list-style-type: none"> • Industrial economics and strategic interaction of firms • Regulation, competition policy and anticompetitive strategies • Strategies for the digital economy and innovation • Microeconomic analysis of marketing • Information and markets
Julia Nafziger	jnafziger@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Behavioural economics • Experimental economics • Applied micro theory • Incentives in organisations • Industrial organization
Lars Skipper	lskipper@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Labour market policy evaluation • Applied microeconometrics • Firm-based training and productivity • Health economics
Leonidas Enrique de la Rosa	delarosa@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Information economics • Game theory (e.g., signalling, screening) • Psychology and economics • Principal-agent models (hidden action, hidden information) • Incentives and motivation
Luca Macedoni	lmacedoni@econ.au.dk	English	<ul style="list-style-type: none"> • Trade policy • Firms in international trade • Regulations and product standards • Consumer heterogeneity • Firms' market power
Maria Humlum	mhumlum@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Economics of education • Labour economics • Microeconomic evaluation • Applied microeconometrics
Maria Koch Gregersen	mgregersen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Applied microeconometrics • Health economics (determinants and consequences of early health) • Education economics • Intergenerational mobility • Family economics
Marianne Simonsen	msimonsen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Family economics • Education economics

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
			<ul style="list-style-type: none"> • Labour economics • Policy evaluation • Applied microeconometrics
Marie-Louise Vierø	mlv@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Decision theory • Microeconomic theory • Contract theory • Information economics
Mark Weder	mweder@econ.au.dk	English	<ul style="list-style-type: none"> • Macroeconomics: business cycles • Expectations and macroeconomics • Firm dynamics and inequality • Monetary economics
Martin Møller Andreassen	mandreassen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • The New Keynesian model and its extensions
Martin Paldam	mpaldam@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Development economics • Public choice
Michael Koch	mkoch@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Microeconomics of globalization • Multinational firms in the global economy • Firms in international trade • Firm and labour market effects of automation and AI • Labour market effects of globalization
Michael Rosholm	rom@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Labour economics • Genomics • Causal evaluation • Education economics
Michael Svarer	m svarer@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Applied microeconometrics • Family economics • Housing economics • Labour economics • Macro labour • Empirical and theoretical labour economics
Nabanita Datta Gupta	ndg@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Ageing and retirement • Economic development • Education and welfare • Health economics • Labour and demographic economics
Nickolas Gagnon	nickolasgagnon@econ.au.dk	English	<ul style="list-style-type: none"> • Experimental economics • Behavioural economics • Economics of discrimination
Nicola Maaser	nmaaser@econ.au.dk	English	<ul style="list-style-type: none"> • Applied micro theory • Applied game theory • Industrial organization • Political economy • Experimental economics
Niels Peter Mols	nmols@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Theories of the firm • Transaction cost analysis

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
			<ul style="list-style-type: none"> • Strategy and marketing • Economic analysis of contracts
Niels Skipper	nskipper@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Health economics
Nina Smith	nsmith@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Compensation schemes for top executives • The gender gap in top management • Firm diversity and firm performance • Promotions and careers in organizations
Per Baltzer Overgaard	povergaard@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Microeconomic theory (information, contracts, mechanism design, auctions, game theory) • Industrial organization • Competition policy and regulation
Peter Jensen	pje@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Early childhood education • Economics of education • Population and labour market issues
Peter Rønø Thingholm	pthingholm@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Health economics • Applied microeconometrics • Labour economics
Philipp Schröder	psc@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • International economics • Economic policy • Public economics
Rune Majlund Vejlin	rvejlin@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Wage inequality • Applied labour economics • Unemployment dynamics • Search models
Sarah Schroeder	sschroeder@econ.au.dk	English	<ul style="list-style-type: none"> • Globalisation • Trade and FDI • Firms and workers in the global economy • Multinational firms • Artificial Intelligence and labour markets
Shiyun Zhang	s.zhang@econ.au.dk	English	<ul style="list-style-type: none"> • Labour markets • Unemployment • Wages • Immigration • Marriage markets
Søren Albeck Nielsen	snielsen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Economics of education • Labour economics • Policy evaluation • Applied microeconometrics
Thor Donsby Noe	thor.no@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Environmental economics • Energy economics • Climate economics • Applied microeconometrics • Public policy evaluation

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
Timo Hener	thener@econ.au.dk	English	<ul style="list-style-type: none"> • Environmental economics • Family and population economics • Health and labour economics • Economics of crime • Public policy and evaluation
Timo Trimborn	tt@econ.au.dk	English	<ul style="list-style-type: none"> • Fiscal policy • Economic growth • Population economics • Environmental economics • Housing economics
Tor Eriksson	tor@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Asian economies (esp. China, Japan) • Personnel economics (economic analysis of wage and HRM politics within firms and organizations) • Understanding differences in performance between individuals or firms or countries • Corporate performance differences
Torben M. Andersen	tandersen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Challenges and the future of the welfare state • Economic policy and reforms • Ageing and pension systems
Valerie Smeets	vas@econ.au.dk	English	<ul style="list-style-type: none"> • International trade and firm organization • Automation and skills • Retraining • Economic consequences of COVID-19 • Firm growth and productivity
Ying Dai	yingdai@econ.au.dk	English	<ul style="list-style-type: none"> • International trade • Global Value Chains (GVCs) • Industrial organization • International economics

Finance

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
Anders Merrild Posselt	amp@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Derivatives • ETFs • Asset pricing • International finance
Anil Kumar	akumar@econ.au.dk	English	<ul style="list-style-type: none"> • Corporate finance • Real estate finance • Real estate indices • Real option • Return comovement
Antonia Grohmann	agrohmann@econ.au.dk	English	<ul style="list-style-type: none"> • Financial development • Financial inclusion

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
			<ul style="list-style-type: none"> Household financial decision making Financial education Borrowing decisions
Bent Jesper Christensen	bjchristensen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> Corporate finance Financial econometrics Portfolio choice Derivatives International finance Energy markets
Carsten Tanggaard	ctanggaard@econ.au.dk	Danish and English	<ul style="list-style-type: none"> Trading Exchanges Short-selling Tax-arbitrage Securities depositories Investing
Charline Uhr	c.uhr@econ.au.dk	English	<ul style="list-style-type: none"> Behavioural finance Household finance Ambiguity Financial advice Mutual funds performance
Charlotte Christiansen	cchristiansen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> Return comovement and integration Empirical asset pricing International financial markets
Daniel Borup Andersen	dborup@econ.au.dk	Danish and English	<ul style="list-style-type: none"> Return predictability Machine learning in economics and finance Energy market modelling (predictability, pricing, trading)
Einar Kjenstad	einar.kjenstad@econ.au.dk	English	<ul style="list-style-type: none"> Financial intermediation FinTech Strategic interaction and corporate policy Corporate finance
Elena Mattana	emattana@econ.au.dk	English	<ul style="list-style-type: none"> Economics of education Household finance (i.e. student debt and aid) Intergenerational mobility Labour economics Applied microeconometrics
Elisa Nicolato	eln@econ.au.dk	Danish and English	<ul style="list-style-type: none"> Advanced models for derivatives pricing Fixed-income securities Structured products Credit derivatives
Eric Hillebrand	ehillebrand@econ.au.dk	Danish and English	<ul style="list-style-type: none"> Stock return predictability Forecasting realized volatility Forecasting yield curve data with dynamic factor models

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
Erik Christian Montes Schütte	christianms@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Forecasting • Return predictability • Machine learning methods in finance
John Kennes	jkennes@econ.au.dk	English	<ul style="list-style-type: none"> • Household finance • CEOs • Monetary exchange • Application of matching theory to finance • Market design
Jonas Nygaard Eriksen	jeriksen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Return predictability • Empirical asset pricing • Risk factors and portfolio sorting • Forecasting in economics and finance
Julie Thøgersen	juliethoegersen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Credibility rating • Stochastic control • Insurance pricing • Mortality modelling
Leonidas Enrique de la Rosa	delarosa@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Behavioural finance • Contract theory • Incentive design • Governance structures • Financial regulation and supervision • Bank liquidity and capital requirements (e.g., Basel Accords)
Mads Markvart Kjær	Mads.markvart@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Forecasting financial variables (returns, volatility, etc.) • Empirical asset pricing • Interest rate modelling
Malene Kallestrup-Lamb	mkallestrup@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Longevity risk • Pension • Mortality modelling • Retirement • Health
Marie Herly	mherly@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Financial statement analysis and valuation • Banks and financial institutions • Empirical corporate finance
Martin Møller Andreasen	mandreasen@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Fixed-income modelling • Consumption-based asset pricing • Asset pricing
Mathias Danielsen Plovst	mpo@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Modelling longevity risk • Pension products • Green/ESG investments
Matthias Lassak	lassak@econ.au.dk	English	<ul style="list-style-type: none"> • Rating agencies • Financial analysts • Price informativeness • Real effects of financial markets • Real effects of financial accounting

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
Morten Ørregaard Nielsen	mon@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Time series econometrics • Financial econometrics
Niels Strange Grønborg	ngroenborg@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Empirical finance • Mutual fund performance • Portfolio theory
Olga Balakina	olga.balakina@econ.au.dk	English	<ul style="list-style-type: none"> • Financial literacy and stock market investment • Mutual funds regulation and performance • Algorithmic trading and market efficiency • Polarization and individual investment
Peter Løchte Jørgensen	plj@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Derivatives • Asset management • Socially Responsible Investment (SRI) and ESG • Financial Regulation • Risk management and measures
Pierluigi Vallarino	pv@econ.au.dk	English	<ul style="list-style-type: none"> • Option Pricing • Asset Pricing • Risk Management
Simon Bodilsen	sibo@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Portfolio selection • Volatility forecasting • Machine learning methods in finance
Stefan Hirth	shirth@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Corporate finance • Financial intermediation • Strategic interaction and corporate policies • Credit ratings • Behavioural finance
Steffen Meyer	steffen.meyer@econ.au.dk	English	<ul style="list-style-type: none"> • Exchange Traded Funds (ETFs) and passive investing • Sustainable investing by households • Mutual funds • Ambiguity • Sustainability sentiment (news, twitter or Google) and fund flows
Stig Vinther Møller	svm@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Rational bubbles • Asset pricing • Return predictability • Time-varying risk premia and the macroeconomy • Economic forecasting
Søren Bundgaard Brøgger	soerenbb@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Derivatives • Fixed income markets • Market microstructure
Thomas Kokholm	thko@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Credit risk • Derivatives pricing • Fixed income securities

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
			<ul style="list-style-type: none"> • Volatility modelling and volatility derivatives • Asset allocation
Tom Engsted	tengsted@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Empirical analysis of price and return determination in stock and bond markets • Empirical analysis of return predictability in stock and bond markets
Tom Aabo	taa@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Behavioural corporate finance
Yuan Li	yuanli@econ.au.dk	English	<ul style="list-style-type: none"> • Stock return predictability in cross-section • Market efficiency • Empirical asset pricing • Accounting based valuation • Financial earnings' forecasts

Operations and Supply Chain Management

Name	E-mail	Language of supervision	Topics in spring/autumn 2023
Erland Hejn Nielsen	ehn@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Operations and supply chain management (SCM): demand management as well as LEAN/production management • Dynamic systems analysis: stochastic queuing systems and system dynamic
Sune Lauth Gadegaard	sgadegaard@econ.au.dk	Danish and English	<ul style="list-style-type: none"> • Optimization • Scheduling and workforce planning • Vehicle routing • Facility location • Production planning