CURRICULUM VITAE
ANDERS RAHBEK, PROFESSOR

Date of birth: December 10, 1965 **Email:** anders.rahbek@econ.ku.dk

Positions:

2008-	**Full Professor, Dept. of Economics, Copenhagen University.**
1999-2008	Full Professor and Associate Professor, Dept. of Mathematics, Copenhagen University.
2011-2012	Hilary Terms, Professor (Visiting Professor), Department of Economics and Said Business School, Oxford University.
2000-2001	Economics Group Visitor, Nuffield College, Oxford University.
1996-1999	Assistant Professor in Econometrics, Copenhagen University.

Scientific Focus Areas:

Econometric and mathematical statistical modelling in economics and finance, with particular emphasis on: (i) bootstrap methods; (ii) nonlinear modeling of volatility and risk; (ii) climate statistical analysis; (iii) financial econometrics; and, (iv) count, and point process modeling.

Education:

1992-1996	University of Copenhagen: Ph.D. Econometrics
1985-1992	University of Copenhagen: M.Sc. Economics and Mathematics (scient. oecon)
1990-1991	London School of Economics: M.Sc. Econometrics (awarded with distinction)
1987-1988	University of Pennsylvania: M.A. Mathematics

Awards:

2014	Nykredit Research Prize (70.000 €), awarded for research in financial econometrics.
2013	Reinholdt W. Jorck og Hustrus Fond (27.500 €), awarded for excellent research.

Research Grants:

2023-2026	PI: DFF: Advanced Grant | DFF Project I (375.000 €). Econometric Theory and Applications of Duration and Event Time Models in Economics and Finance
2017-2022	PI: DFF: Advanced Grant | DFF Project II (550.000 €). Theory of the Bootstrap in Econometric Models with Time Varying Volatility.
2015-2023	Center for Information and Bubble Studies (CIBS), Core group member.
2013-2016	PI: DFF: Advanced Grant | Sapere Aude (1.500.000 €). Developing and Implementing New Bootstrap Methods for the Econometric Analysis of Financial and Macroeconomic Time Series Data.
2013-2016	University of Copenhagen, UCPH's 2016 Funds: Dynamical Systems - Mathematical Modeling and Statistical Methodology for the Social, Health and Natural Sciences. In charge of Economics and Econometrics part.
2011-2013	PI: Danish Social Sciences Research Council Project (1.100.000 €): Development of New Econometric Models of Instable Financial Time Series.
2005-2007	PI: Danish Social Sciences Research Council: Nonlinear Multivariate Econometric Time Series Analysis with Applications to Nonlinear Cointegration and Volatility.

Refereeing, Presentations, Conferences, Teaching and PhD Supervision:

Refereeing:	International journals, including *Journal of Econometrics, Econometrica, Journal of the American Statistical Association, Journal of Applied Econometrics* and *Econometric Theory* (associate editor).
Presentations:	International conferences and invited seminar speaker, including Aarhus, Melbourne, Sydney, Cambridge and CREST, Paris.
Conferences:	Organizer of various conferences and workshops, incl. bi-annual VieCo conferences in financial econometrics (w. N. Hautusch, Vienna).
Teaching:	Financial Econometrics (Graduate and undergraduate); statistics and probability theory.
PhD supervision:	Total of thirteen; at present supervising two PhD students in financial econometrics.