

# Curriculum Vitae – Anders Rønn-Nielsen

## Personal data

Danish citizenship

Postal Address: Department of Finance, Copenhagen Business School, Solbjerg Plads 3, 2000 Frederiksberg.

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## Education

BSc in Mathematics and Statistics, University of Copenhagen, 2003.

Cand.scient in Statistics, University of Copenhagen, 2006 (advisor Professor Martin Jacobsen).

PhD in Statistics, Department of Mathematical Sciences, Aarhus University, February 2010 (advisor Professor Søren Asmussen). Thesis title: *Ruin problems and tail asymptotics*.

## Positions

PhD student, Department of Mathematical Sciences, Aarhus University, February 2007– January 2010.

Postdoc in Statistics, Department of Mathematical Sciences, Aarhus University, February 2010 – January 2011.

Visiting Scholar at Cornell University, USA, March 2010 – July 2010 (visiting Professor Gennady Samorodnitsky, School of Operations Research and Information Engineering).

Assistant professor in statistics, University of Copenhagen, January 2011 – March 2017.

Associate professor in statistics, Aalborg University, April 2017 – June 2017.

Associate professor in statistics, Copenhagen Business School, since July 2017.

## **Teaching and supervision experience**

Lecturer in and responsible for 16 undergraduate and graduate course runs in probability theory and statistics at University of Copenhagen (2011–2017), 2 undergraduate course runs at Aalborg University (2017) and 6 course runs at Copenhagen Business School (2017–2019).

Adjunktpædagogikum (Higher Education Teaching), University of Copenhagen, 2014.

Received the yearly teaching award from University of Copenhagen: "The Harald", 2015.

[http://www.math.ku.dk/english/about/news/harald\\_prize/](http://www.math.ku.dk/english/about/news/harald_prize/)

Co-authored two lecture notes in advanced probability theory for the courses VidSand2 and Beting (more than 175 pages each).

Co-supervision of PhD student Mads Stehr at Aarhus University from 2017.

Supervision of 11 master students and 11 bachelor students.

Organised 14 reading courses in probability theory for graduate students.

Produced teaching material for "Gymnasieskolernes Lærerforening", 2018.

## **Other scientific experience**

Principal investigator at Work Project 5: Statistics for stochastic geometry models, in the CSGB centre (Centre for Stochastic Geometry and Bioimaging, a Centre of Excellence funded by the Villum Foundation) (since January 2017).

Co-organiser of the DSTS two-day-meeting in spring 2015.

Peer-reviewer for Journal of Applied Probability/Advances in Applied Probability.

PhD assessment committee member for Mikkel Slot Nielsen, Aarhus University, 2019.

External examiner in probability theory and statistics at Danish universities

## Publications – Anders Rønn-Nielsen

Asmild, M., Henningsen, A., Kronborg, D. and Rønn-Nielsen, A. (2019). Comment on: “Testing Hypotheses in Nonparametric Models of Production” by Kneip, Simar, and Wilson (2016, JBES). Ifro Working Paper No. 2019/07.

Stehr, M. and Rønn-Nielsen, A. (2019). Tail asymptotics of an infinitely divisible space-time model with convolution equivalent Lévy measure. CSGB research report, 2019/09.

Rønn-Nielsen, A., Kronborg, D. and Asmild, M. (2019). Exact tests on return to scale and comparisons of production frontiers in non-parametric models. Ifro Working Paper No. 2019/04.

Rønn-Nielsen, A. and Jensen, E.B.V. (2019). Central limit theorem for mean and variogram estimators in Levy-based models. *Journal of Applied Probability* **56** (1).

Asmild, M., Kronborg, D. and Rønn-Nielsen, A. (2018). Testing productivity change, frontier shift, and efficiency change. Ifro Working Paper No. 2018/07.

Rønn-Nielsen, A. and Markussen, B. (2018). Lineær regression B-niveau. EMU. København. Lecture notes

Markussen, B. and Rønn-Nielsen, A. (2018). Lineær regression A-niveau. EMU. København. Lecture notes

Rønn-Nielsen, A. and Jensen, E.B.V. (2017). Excursion sets of infinitely divisible random fields with convolution equivalent Levy measure. *Journal of Applied Probability* **54** (3) 833–851.

Rønn-Nielsen, A., Sporning, J. and Jensen, E.B.V. (2017). Estimation of sample spacing in stochastic processes. *Image Analysis and Stereology*, **36** (1) 43–49.

Asmussen, S., Ivanovs, J. and Rønn-Nielsen, A (2017). Time inhomogeneity in longest gap and longest run problems. *Stochastic Processes and Applications*, **127** 574–589.

Rønn-Nielsen, A. (2016). Asymptotics for the ruin time of a piecewise exponential Markov process with jumps.  
**arXiv:1608.08832**

Rønn-Nielsen, A. and Jensen, E.B.V. (2016). Tail asymptotics for the supremum of an infinitely divisible field with convolution equivalent Levy measure. *Journal of Applied Probability*, **53** 244–261.

Rønn-Nielsen, A. and Hansen, E. (2014). Conditioning and Markov properties. *Lecture notes* (179 pages).

Rønn-Nielsen, A. (2013). Study of teaching and learning activities in the lectures of a theoretical course. *Improving University Science Teaching and Learning – Pedagogical Projects 2013*, vol. 6(1-2). ISSN: 1904-2000.

Jonsdottir, K. Y., Rønn-Nielsen, A., Mouridsen, K. and Jensen, E.B.V. (2013). Levy-based modelling in brain imaging. *Scandinavian Journal of Statistics*, **40**(3) 511–529.

Sokol, A. and Rønn-Nielsen, A. (2012). Advanced probability. *Lecture notes* (264 pages).

Asmussen, S. and Rønn-Nielsen, A. (2010). Failure Recovery via RESTART: Wallclock Models. *Thiele Research report* 2010-04.

Rønn-Nielsen, A. (2010). Ruin problems and tail asymptotics. PhD Thesis, Department of Mathematical Sciences, Aarhus University.