

# 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 14 course runs at Copenhagen Business School (2017–2023).

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-supervision of PhD student Mads Stehr at Aarhus University 2017-2020.

Co-supervision of PhD student Oliver Hellum at Copenhagen Business School from 2022.

Supervision of 23 master students and 18 bachelor 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.
- Victor Rohde, Aarhus University, 2020

External examiner in probability theory and statistics at Danish universities

## Publications – Anders Rønn-Nielsen

Stehr, M. and Rønn-Nielsen, A. (2023). Extremes of regularly varying stochastic volatility fields. arXiv preprint arXiv:2301.10113.

Rønn-Nielsen, A. and Stehr, M. (2022). Extremal clustering and cluster counting for spatial random fields. arXiv preprint arXiv:2201.06623. Accepted for publication in *Bernoulli*.

Rønn-Nielsen, A. and Stehr, M. (2022). Extremes of Lévy-driven spatial random fields with regularly varying Lévy measure. *Stochastic processes and their applications* **150** (8) 19–49.

Stehr, M. and Rønn-Nielsen, A. (2022). Extremes of Subexponential Lévy-driven Random Fields in the Gumbel Domain of Attraction. *Extremes* **25** (1) 79–105.

Rønn-Nielsen, A., Kronborg, D. and Asmild, M. (2022). Permutation Tests on Returns to Scale and Common Production Frontiers in Nonparametric Models. Ifro Working Paper No. 2022/05.

Stehr, M. and Rønn-Nielsen, A. (2021). Extreme Value Theory for Spatial Random Fields – with Application to a Lévy-Driven Field. *Extremes* **24** (4) 753–795.

Asmild, M., Kronborg, D. and Rønn-Nielsen, A. (2021). Applying statistical methods to compare frontiers: Are organic dairy farms better than the conventional? In: *Advances in Efficiency and Productivity Analysis. NAPW 2018*. ed. Christopher F. Parmeter; Robin C. Sickles. Cham : Springer 2021, p. 335-348 (Springer Proceedings in Business and Economics).

Stehr, M. and Rønn-Nielsen, A. (2021). Tail asymptotics of an infinitely divisible space-time model with convolution equivalent Lévy measure. *Journal of Applied Probability* **58** (1) 42–67.

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.

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) 209–222.

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., Sparring, 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.