

Curriculum Vitae

Christina Petersen
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Work experience

- Nov 2022 - **PhD fellow; Department of Economics; Copenhagen Business School (CBS)**
Area of interest
- Quantitative macroeconomics with microdata in particular household finance and pensions
- Gender economics and inequality
- Feb 2022 - Oct 2022 **Study leave**
- Preparing for PhD
- Sep 2016 - Jan 2022 **Senior Analyst; Country, Bank and Sector Risk; The Danish Export Credit Agency (EKF)**
Responsibilities
- Monitoring and analyzing the macroeconomic and political development in Asia and Eastern Europe
- Credit rating of banks and the resilience of the financial sector
- Analyzing industries and market conditions
- Jul 2008 - Aug 2016 **Senior Analyst; Risk; Nykredit**
Responsibilities
- Analysis for the bank's management, Risk Committee and Board of Directors
- External and internal risk reports
- Incorporation of novel features of the risk legislation in the business procedures
- Development, extension, and validation of internal rating models for corporate customers
Results
- Development of business analysis on portfolio level, e.g., sensitivity analysis
- Development of indicators and methods to monitor credit risk models
- Development of capital requirement models and macro stress tests for those models
- Jan 2007 - Jun 2008 **Economist; Financial Stability; Analysis and Models; Danmarks Nationalbank**
Responsibilities
- Analysis of the development in the Danish corporates at sector level with the purpose of assessing the financial sector's credit risk
- Drafting of the Financial Stability Report
Results
- Further development and specification of the failure-rate model which was used to estimate the probability of a company's failure
- Jan 2005 – Dec 2006 **Economist; Monetary and Macro Financial Analysis; Danmarks Nationalbank**
Responsibilities
- Macroeconomic and monetary analysis, e.g., for the publication Monetary Review
- Teaching students about monetary economics and the responsibilities of a central bank
Results
- Writing a working paper with the title "The financing of Danish corporations in a macroeconomic perspective"

- Aug 2002 – Dec 2004 **Economist; Financial Stability; Analysis and Models; Danmarks Nationalbank**
Responsibilities
 - Monitoring and analyzing the development of the Danish banks and large Nordic financial institutions
 - Drafting of the Financial Stability Report
Results
 - Development of novel analytical tools and indicators, e.g., developing their accounts-based stress test model with the purpose to test the resilience of the Danish financial system
- Feb 1999 – Jun 2001 **Student job; The Economic Council of the Labour Movement (in Danish: Arbejderbevægelsens Erhvervsråd)**
 - Macroeconomic forecasting and modelling
 - Business analysis

Education

- 1999-2002 **Cand. Polit., University of Copenhagen**
 Master thesis: The importance of differences in the financial structures for the effect of monetary policy. The master's thesis received the grade of 12 according to the Danish 7-point grading scale.
- 199-1998 **Bachelor in Economics, University of Copenhagen**

Other education

- 2012 Degree in project management (Internal education at Nykredit)

Dissemination

- > Nykredit, Risk and Capital Management report, 2015, Credit risk (co-author)
- > Nykredit, Risk and Capital Management report, 2014, Credit risk (co-author)
- > Petersen, C., Risbjerg, L. (2009), The financing of Danish corporations in a macroeconomic perspective, Danmarks Nationalbank, Working papers no. 62
- > Danmarks Nationalbank, Financial Stability 2008, Corporates and households (co-author)
- > Danmarks Nationalbank, Financial Stability 2007, Corporates and households (co-author)
- > The role of other financial intermediaries in monetary and credit developments in the euro area, 2007, Occasional paper, ECB, no. 75, (Contribution)
- > Danmarks Nationalbank, Monetary Review, 2. quarter 2006, Recent economic and monetary developments (editor)
- > Danmarks Nationalbank, Financial Stability 2004, The Nordic financial groups and Danish banks (editor) and The resilience of the Nordic financial groups and Danish banks (editor)
- > Danmarks Nationalbank, Financial Stability 2003, The Nordic financial groups and Danish banks (co-author)

Languages

- Danish: Native
 English: Fluent orally and in writing
 French: Acquaintance

IT skills

- Microsoft Office Pro
 Stata
 Python