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 (supervisor Professor Martin Jacobsen).

PhD in Statistics, Department of Mathematical Sciences, Aarhus University, February 2010 (supervisor 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.

Promotion track programme (for full professor), since September 2024.

Center coordinator for Center for Statistics, Department of Finance, CBS, since January 2025.

Scientific focus areas

Extreme value theory, Lévy–based modelling, statistical methods in efficiency analysis, financial transfer learning.

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)
- 23 undergraduate and graduate course runs in probability theory, statistics and machine learning at Copenhagen Business School (2017–2025+).

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/`

Nominated for the DSEB Education Award at CBS in 2019, 2021 and 2024.

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.

Co–supervision of PhD student Mads Hebsgaard at Copenhagen Business School from 2025.

Supervision of 27 master students and 31 bachelor students at Copenhagen Business School and University of Copenhagen.

Experience with externally funded projects

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), 2017–2020.

Research Collaboration Programme between SCIENCE and CBS 2019-2020. Together with Mette Asmild and Dorte Kronborg, 75000 DKK.

Application to Villum Synergy. Title: *Development and use of exact tests for analysis of relative performance.* Together with Mette Asmild and Dorte Kronborg, 2019.

Application to KLIMAFORSK - under the Norwegian research council. Title: *Improved meteorological input data for climate change impact models.* Together with Thordis L. Thorarinsdottir, Cristian Lussana and Peter Guttorp, 2017.

Other scientific experience

Co–organiser of the DSTS two–day–meeting in spring 2015 and fall 2025.

Peer–reviewer for Archiv der Mathematik, Bernoulli, Extremes, Journal of Applied Probability/Advances in Applied Probability, Journal of Productivity Analysis, Journal of the Operational Research Society, Statistics and Probability Letters.

PhD assessment committee member for

- Mikkel Slot Nielsen, Aarhus University, 2019.
- Victor Rohde, Aarhus University, 2020.
- Jakob Thøstesen, Aarhus University, 2023.

External examiner in probability theory and statistics at Danish universities since 2014.

Chairman of PhD hiring–committee at CBS, 2021 and 2025.

Chairman of assistant professor hiring–committee at CBS, 2025.

Talks given at conferences, workshops and seminars:

- Cornell University, ORIE seminar, April 2010.
- DSTS two–day–meeting, Aalborg, October 2011.
- CSGB seminar, Aarhus, October 2013
- Thiele seminar, Aarhus, October 2014
- CSGB internal workshop, Gl. Vraa Slot, May 2015.
- DSTS two–day–meeting, Novo Nordisk, Bagsværd, November 2015.
- CSGB Workshop on Stochastic Geometry, Stereology and their Applications, Sandbjerg Estate, June 2016.
- CSGB Workshop on Geometry and Stochastics of Nonlinear, Functional and Graph Data, Rønne, August 2016.
- DSTS two–day–meeting, Copenhagen, May 2017.
- Seminar arranged by *Young Statisticians Denmark*, Copenhagen, September 2017.
- Workshop on Diffusion MRI and Stochastic Geometry, Sandbjerg Estate, January 2019.
- EWEPA conference (European Workshop on Efficiency and Productivity Analysis), London, June 2019.

- Workshop on Stochastic Geometry, Stereology and Image Analysis, Sandbjerg Estate, June 2019.
- EVA conference (extreme value analysis), Edinburgh, June 2021.
- EWEPA conference (European Workshop on Efficiency and Productivity Analysis), Porto, June 2022.
- EWEPA conference (European Workshop on Efficiency and Productivity Analysis), Faro, June 2024.

Publications – Anders Rønn-Nielsen

[1] Rønn–Nielsen, A., Kronborg, D. and Asmild, M. (2025). Permutation tests on common production frontiers in nonparametric models. Revise and resubmit at *European journal of operational research*.

[2] Hellum, O., Pedersen, L. H. and Rønn–Nielsen, A. (2023). How Global is Predictability? The Power of Financial Transfer Learning. Working paper, available at SSRN: https://ssrn.com/abstract=4620157. Revise and resubmit at *Journal of Financial Economics*.

[3] Stehr, M. and Rønn–Nielsen, A. (2023). Extremes of regularly varying stochastic volatility fields. Working Paper, available at arXiv:2301.10113. Revise and resubmit at *Extremes*.

[4] Rønn–Nielsen, A. and Stehr, M. (2023). Extremal clustering and cluster counting for spatial random fields. *Bernoulli* **29** (4) 2771–2796.

[5] 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.

[6] 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.

[7] 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.

[8] 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.

[9] 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).

[10] 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.

[11] 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.

[12] 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.

[13] 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.

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

[15] 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.

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

[17] Asmussen, S., Ivanovs, J. and Rønn-Nielsen, A (2017). Time inhomogeneity in longest gap and longest run problems. *Stochastic processes and their applications*, **127** 574–589.

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

[19] 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.

[20] 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.

[21] 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.

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

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