

CV for Bjarne Astrup Jensen

Date of birth: October 14, 1951

Address: Department of Finance, Copenhagen Business School,
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Academic degrees:

M.Sc. (Mathematics and Economics), Aarhus University, 1977.

Academic positions:

Associate professor of finance, 2015-present.

Professor (MSO) of Finance, Copenhagen Business School, 2007-2015.

Visiting professor, Centre for Finance, School of Economics and Commercial Law, Gothenburg University, 2004.

Research professor of finance, Copenhagen Business School, 1998-2001.

Assistant/Associate professor, CBS, 1982-1998, 2001-2007; (On leave 2004).

Scholarships, 1978-1982. Graduate student at Dept. of System Science, School of Engineering, University of California at L.A. 1978-1980.

Vacationing assistant professor, Department of Mathematics, Aarhus University, 1977-1978.

“Chercheur invité”, Université de Paris IX, December 1996.

Research interests

Asset pricing, term structure theory and bond markets, mathematical finance and derivatives in general, capital markets and taxation, asset allocation and pension systems.

Editorial positions and professional organisations:

European Finance Association. Organizer and chairman of program committee for the 20th Annual Conference, Copenhagen 1993. President, 1994.

European Finance Review (founding co-editor, 1997-2004). (Later name change to Review of Finance.)

Associate editor for European Financial Management and Finans/Invest,

The Great Danish Encyclopedia. (Section editor, 1992-2001. Publication completed).

Member of the Bond Market Committee of the Danish Association of Chartered Financial Analysts (2005-2022).

Honours and awards

International Financial Management Award, 1990.