



DEPARTMENT OF ECONOMICS  
AND BUSINESS ECONOMICS  
AARHUS UNIVERSITY

## ECON NEWS 134



15 JANUARY 2018

Dear all

This week ECON News brings news about the following (click on the link to go directly to the news):

- HoD News
- How to order coffee for meetings
- Peter Løchte receives best paper award
- Marie Herly receives grant for project on bank bailout
- Jean-Christophe Debost receives grant for project on schizophrenia
- Rules regarding sideline employment
- Call: Nordic Summer Institute in Labor Economics
- PURE deadline
- BSS Books' new location
- Workshop: How to present on video
- Employee news
- Funding News
- PhD defences
- IZA PhD summer school
- New publications and working papers
- Calendar

## HEAD OF DEPARTMENT

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### HEAD OF DEPARTMENT NEWS

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Dear Colleagues,

Happy New Year. This year started very hectic with interviews of almost 75 job market candidates in Philadelphia at the AEA-ASSA job market meeting over three days. Interviews were parallel in three hotel interview suites with...

[Read the full HoD News here](#)

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## NEWS

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### HOW TO ORDER COFFEE FOR MEETINGS

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You may order coffee/tea/water for meetings by sending an e-mail to Charlotte Sparrevohn via the following e-mail address:

[reception@econ.au.dk](mailto:reception@econ.au.dk) - Charlotte will then prepare a tray for you which you must pick up in the kitchen and take with you to the meeting.

Other types of catering, cf. our [guidelines](#) regarding catering at meetings, may also be ordered through Charlotte Sparrevohn via [reception@econ.au.dk](mailto:reception@econ.au.dk).

[Read more about catering at meetings here](#)

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### PETER LØCHTE JØRGENSEN RECEIVES BEST PAPER AWARD

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Professor [Peter Løchte Jørgensen](#) has won the AFIR-ERM Section Best Paper Award for his paper entitled "An Analysis of the Solvency II Regulatory Framework's Smith-Wilson Model for the Term Structure of Risk-free Interest Rates" ([link to paper](#)).

Peter will present the paper at the 2018 [International Congress of Actuaries](#) in Berlin in June, where he will also receive the award.

Congratulations!

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## MARIE HERLY RECEIVES GRANT FOR PROJECT ON THE 2ND DANISH BANK BAILOUT PACKAGE

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Assistant Professor [Marie Herly](#) and her co-author Rajesh Vijayaraghavan from University of British Columbia have received a grant of CAD 12,000 from the CIDE Small Grants in Innovative Data for their project entitled "How do Bank Bailout Affect Firm Decisions? Evidence from Danish Banks and their Customers" about the 2nd Danish bank bailout. The money will be spent on credit rating data for the project.

Congratulations!

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## JEAN-CHRISTOPHE DEBOST RECEIVES GRANT FOR PROJECT ON SCHIZOPHRENIA

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PhD Student [Jean-Christophe Debost](#) from NCRR has received a grant of DKK 170,527 from the Independent Research Fund Denmark for his project entitled "Disentangling the influence of social and genetic factors on the association between late fatherhood and schizophrenia".

Congratulations!

[Read more](#)

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## SIDELINE EMPLOYMENT FOR INTERNATIONAL RESEARCHERS - WHAT ARE THE RULES?

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Following recent media coverage of cases of legal action against international researchers for giving external lectures, international researchers at AU have expressed uncertainty about the rules on sideline employment.

To clarify the rules, AU has made an outline explaining the rules in schematic form.

[Read more](#)

See also: [When do I need to apply for a permit for sideline activities?](#)

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## CALL FOR PAPERS - NORDIC SUMMER INSTITUTE IN LABOR ECONOMICS

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The 13th Nordic Summer Institute in Labor Economics will be held on 11-12 June 2018 in Helsinki.

The meeting will provide an opportunity for the best labour scholars in the Nordic countries to get together and discuss their work.

The keynote speakers are Christopher Neilson from Princeton University and Imran Rasul from University College London.

The number of participants is limited to 35.

Deadline for submitting papers is 21 March 2018.

[See the call for papers](#)

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## PUBLICATIONS TO BE REGISTERED BY 15 JANUARY 2018

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Remember to register your publications for 2017 in [PURE](#) - the deadline is today **15 January 2018!**

[Read more](#)

If you have any questions regarding Open Access and the registration of publications in PURE, please contact our contact person at the AU Library, BSS: Gertrud Stougård Thomsen ([gst@sam.au.dk](mailto:gst@sam.au.dk)).

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## BSS BOOKS AT NEW LOCATION

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As you may have noticed, the bookstore at Campus Fuglesangs Allé, [BSS Books](#), has now moved to its new location in building 2634 – the red house between building 2632(L) and building 2636(U).

Following a long period with construction workers, noise and large tractors, the area outside the bookstore, which used to be quite dull, has now been transformed into a nice garden with wide steps leading to the entrance of the bookstore.

The former location of the bookstore now holds study spaces for the students.

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## WORKSHOP: HOW TO PRESENT ON VIDEO

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[Centre for Teaching and Learning](#) offers a workshop on how to become better at presenting on video.

The purpose of the workshop is to strengthen your work with video presentations, and emphasis will be on how you can reshape your academic content into a narrative with visual elements.

The workshop will be held on Tuesday 6 February from 9:00 to 12:00 at Campus Aarhus.

[Read more](#)

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## EMPLOYEE NEWS

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## WELCOME

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#### **New employees:**

- Associate Professor [Allan Würtz](#) will return to the Department on 1 February 2018. He will be in the Econometrics and Business Statistics section, and his office will be in building 2630(K).
- Nanna Ørslev Weye is employed as research assistant at NCRR as from 1 February 2018. Her office will be in building 2640(R).
- Sidse Kistrup Juul Nielsen is employed as programme administrator in the Department's ECON Administration as from 1 February 2018. She will be in office 2620(A)-102.

#### **New PhD students:**

- Anders Merrild Posselt is new PhD student at the Department as from 1 February 2018 and will be member of the Accounting and Finance section. He will be in office 2630(K)-121a.
- Luca Neri is new PhD student at the Department as from 1 February 2018 and will be member of the Econometrics and Business Statistics section. He will be in office 2630(K)-121a.
- Morten Lund Poulsen is new PhD student at the Department as from 1 February 2018 and will be member of the Accounting and Finance section. He will be in office 2632(L)-213.

#### **Long-term visitors:**

- PhD student Luca Sandrini from University of Padova will visit the Department from 9 February till 8 July 2018. He will be in office 2632(L)-211. His host is Jos Jansen.
- PhD student Adamantios Ntakaris from Tampere University of Technology will visit the Department from 15 January till 30 April 2018. He will be in office 2631(K)-13. His host is Kim Christensen.
- Peter Exterkate from University of Sydney will visit the Department from 15 January till 30 June 2018. He will be in office 2630(K)-121. His host is Eric Hillebrand.

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**ALL ABOUT FUNDING**

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**AFTERNOON MEETING: SAPERE AUDE DFF STARTING GRANT**





The first meeting in a newly established series of Afternoon Meetings on Funding organised by the Junior Researcher Development Programme and the Research Support Office at AU will be about the Sapere Aude DFF Starting Grant from the Independent Research Fund Denmark.

The meeting takes place on 30 January 15:00-16:30 at AIAS, Høegh-Guldbergs Gade 6b, building 1630.

The meeting is open to postdocs and assistant professors at Aarhus University.

[Read more](#)

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## INFORMATION MEETING ABOUT IFD'S 2018 CALLS

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Just a reminder about AU and Innovation Fund Denmark's information meeting on 16 January 2018 13:00-14:30, where you will get the latest news about the Foundation's calls in 2018 and the possibility to ask questions to representatives from IFD.

The meeting takes place in the Nobel Auditorium, 1482-105.

Note that there have been a few changes to the programme.

[Read more](#)

Following the information meeting, there will be an extra session for those who are particularly interested in Innovation Fund Denmark's new investment strategy "Future Society". This session requires registration - [see this link](#).

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## AIAS CALLS FOR APPLICATIONS

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The Aarhus Institute of Advanced Studies, AIAS, calls for applications for the following fellowships:

- **AIAS-COFUND II Fellowships**

Up to 15 AIAS-COFUND II Marie Curie fellowships are available at AIAS for talented junior and senior researchers from all academic disciplines.

The application deadline is 24 January 2018.

Commencement date: 1 October 2018 or 1 February 2019.

[Read more](#)

- **Jens Christian Skou Fellowships**

Up to four Jens Christian Skou fellowships are available at AIAS for talented junior and senior researchers from all academic disciplines. The application deadline is 2 February 2018.

Commencement date: 1 October 2018 or 1 February 2019.

[Read more](#)

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## PREVIOUSLY ANNOUNCED CALLS

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Previously announced calls etc. regarding funding that are still valid can be found on the staff portal, see:

[econ.medarbejdere.au.dk/research/external-funding/calls-for-applications/](http://econ.medarbejdere.au.dk/research/external-funding/calls-for-applications/).

For information about where to get assistance etc. when applying for external funding, see:

[econ.medarbejdere.au.dk/research/external-funding/](http://econ.medarbejdere.au.dk/research/external-funding/).

## THE PHD CORNER

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### PHD DEFENCE: JOHAN STAX JAKOBSEN

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[Johan Stax Jakobsen](#) will defend his PhD dissertation entitled "Modeling Financial Market Volatility: A Component Model Perspective" on Thursday 1 February 14:15-16:00 in auditorium 2628(M)-2.

The assessment committee consists of the following members:

- Professor Peter Reinhard Hansen, University of North Carolina at Chapel Hill, USA
- Professor Esther Ruiz, Universidad Carlos III de Madrid, Spain
- Professor [Asger Lunde](#), Aarhus University (chair)

The defence will be followed by a reception in 2630(K)-115.

[Read more](#)

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### PHD DEFENCE: MARIA ELBEK

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[Maria Elbek](#) will defend her PhD dissertation entitled "Modeling and Optimization of Collection Problems" on Friday 9 February 14:15-16:00 in auditorium 2624(E)-1.

The assessment committee consists of the following members:

- Professor Leandro C. Coelho, Université Laval, Canada
- Professor Lars Magnus Hvattum, Molde University College, Norway
- Professor [Jens Lysgaard](#), Aarhus University (chair)

The defence will be followed by a reception in 2632(L)-242.

[Read more](#)

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## CALL FOR APPLICATIONS: IZA SUMMER SCHOOL IN LABOR ECONOMICS

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The IZA Summer School in Labor Economics will be held on 21-27 May 2018 in Bavaria, Germany.

The objectives of the Summer School is to bring together PhD students and senior lecturers to study new areas in labor economics and to give PhD students the opportunity to present their work and discuss ideas with established researchers.

The School is open to advanced graduate students from European universities, or Europeans studying abroad, engaged in the preparation of a doctoral dissertation or approaching that stage.

Applications to participate should be submitted by 15 January 2018.

[Read more](#)

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## PHD RELATED EVENTS AT THE DEPARTMENT

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[See the list of all PhD courses at the Department.](#)

Would you like to announce a PhD related event in ECON News or on the website - please contact [Birgitte Høiklint Nielsen](#).

**PUBLICATIONS**

## NEW PUBLICATIONS - SEND ME YOUR FRONT PAGE

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I have received the front pages and abstracts of eight new publications and seven new working papers. Thank you. See them below. Have you also published something new and would you like to share it with the rest of us? Send me the front page and abstract of your publication - then I will announce it in the next issue of ECON News: [Birgitte Højklint Nielsen](mailto:birgitte.hojklint@econ.au.dk), [bhoejklint@econ.au.dk](mailto:bhoejklint@econ.au.dk).

### Publications:

- [Jos Jansen: A Note on Quality Disclosure and Competition](#), Journal of Industrial Economics, 65(4), December 2017: 833-841.
- [Alice Buccioli and Thomas Kokholm: Constant proportion portfolio insurance strategies in contagious markets](#), Quantitative Finance.
- [Kristina Risom Jespersen, Damiana Rigamonti, Morten Berg Jensen and Rune Bysted: Analysis of SMEs partner proximity preferences for process innovation](#), Small Business Economics.
- Vibeke Tornhøj Christensen and [Nabanita Datta Gupta: Hearing Loss and Disability Exit – Measurement Issues and Coping Strategies](#), Economics & Human Biology, 24, 80-91, 2017.
- Steen Bengtsson and [Nabanita Datta Gupta: Identifying the effects of education on the ability to cope with a disability among individuals with disabilities](#), PLoS ONE 12(3).
- Soumitra Ghosh and [Nabanita Datta Gupta: Targeting and Effects of Rashtriya Swasthya BimaYojana on Access to Care and Financial Protection](#), Economic & Political Weekly, vol. 52, No. 4.
- [Nabanita Datta Gupta, Amaresh Dubey and Marianne Simonsen: Rising school attendance in Rural India: An evaluation of major educational reforms](#), Education Economics.
- Ritwik Banerjee, [Nabanita Datta Gupta](#) and Marie Claire Villeval: [Spillover Effects of Affirmative Action Policies on Competitiveness and Unethical Behavior](#), European Economic Review Vol. 101, January 2018, pp. 567-604.

### Working papers:

- [Jesper Bagger](#), Espen R. Moen and [Rune M. Vejlin: Optimal Taxation with On-the-Job Search](#), Economics Working Papers 2017-13.
- Emilio Zanetti Chini: [Forecaster's utility and forecasts coherence](#), CREATES Research Paper 2018-1.
- [Torben G. Andersen](#), Nicola Fusari and Viktor Todorov: [The Pricing of Tail Risk and the Equity Premium: Evidence from International Option Markets](#), CREATES Research Paper 2018-2.
- [Torben G. Andersen](#), Nicola Fusari, Viktor Todorov and [Rasmus T. Varneskov: Unified Inference for Nonlinear Factor Models from Panels with Fixed and Large Time Span](#), CREATES Research Paper 2018-3.

- [Torben G. Andersen](#), Nicola Fusari, Viktor Todorov and [Rasmus T. Varneskov](#): [Option Panels in Pure-Jump Settings](#), CREATES Research Paper 2018-4.
- [Torben G. Andersen](#), [Martin Thyrsgaard](#) and Viktor Todorov: [Time-Varying Periodicity in Intraday Volatility](#), CREATES Research Paper 2018-5.
- [Niels Haldrup](#) and [Carsten P. T. Rosenskjold](#): [A Parametric Factor Model of the Term Structure of Mortality](#), CREATES Research Paper 2018-6.

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## ALL PUBLICATIONS

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[All ECON publications and working papers may be seen here.](#)

Please note that some publications may be missing – the list will be updated on a regular basis.

## SEMINARS

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### UPCOMING SEMINARS

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[Get an overview of forthcoming seminars at the Department here.](#)

We have the following seminar series:

- [Accounting Research Lunch Seminars](#)
- [CORAL Seminars](#)
- [Distinguished Speaker Seminar Series](#)
- [Econometrics Seminar Series](#)
- [Economics Seminar Series](#)
- [Experimental Research in Social Science](#)
- [Finance Seminar Series](#)
- [Joint Econometrics-Finance Lunch Seminars](#)
- [Labour and Public Policy Seminars](#)
- [MOB Seminar Series](#)
- [Trygfonden's Child Research Seminar Series](#)
- [Tuborg Research Centre Seminars](#)

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## ALL EVENTS

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[See the list of all coming events at the Department: seminars, workshops, PhD defences, PhD courses etc.](#)

Do you know of an event that is not mentioned on the list, please contact [Birgitte Højklint Nielsen](mailto:birgitte.hojklint@econ.au.dk): [bhoejklint@econ.au.dk](mailto:bhoejklint@econ.au.dk)

## CALENDAR

### UPCOMING CONFERENCES, WORKSHOPS ETC.



- **[Symposium in Applied Statistics](#)**  
Dates: 22-24 January 2018  
Venue: University of Copenhagen
- **[11th RGS Doctoral Conference in Economics for PhD students](#)**  
Dates: 21-22 February 2018  
Venue: University of Duisburg-Essen, Germany
- **[27th International Scientific Conference on Economic and Social Development](#)**  
Dates: 1-2 March 2018  
Venue: Rome
- **[Royal Economic Society Annual Conference 2018](#)**  
Dates: 26-28 March 2018.  
Venue: University of Sussex, Brighton
- **[RES Symposium of Junior Researchers](#)**  
Date: 29 March 2018  
Venue: University of Sussex, Brighton
- **[4th International Conference on Applied Theory, Macro and Empirical Finance](#)**  
Dates: 2-3 April 2018  
Venue: University of Macedonia, Thessaloniki, Greece
- **[The 8th International Conference on Mathematical and Statistical Methods for Actuarial Sciences and Finance, MAF 2018](#)**  
Dates: 4-6 April 2018  
Venue: Madrid
- **[Harvard Case Teaching Seminars](#)**  
Dates: 9-10 April 2018  
Venue: Aarhus University
- **[The PenCon Pensions Conference 2018](#)**  
Dates: 19-20 April 2018  
Venue: Lodz, Poland

- [\*\*2nd IZA Annual Workshop on Gender and Family Economics\*\*](#)  
Dates: 20-21 April 2018  
Venue: New York
- [\*\*67th Annual Meeting of the French Economic Association \(AFSE\)\*\*](#)  
Dates: 14-16 May 2018  
Venue: Paris School of Economics, France
- [\*\*Health and Environment - Economic modelling of how health and environment interact in a changing world\*\*](#)  
Dates: 17-19 May 2018  
Venue: Essen, Germany
- [\*\*Society of Economics of the Household 2018 meetings\*\*](#)  
Dates: 23-24 May 2018  
Venue: Paris School of Economics
- [\*\*The 22nd International Conference on Macroeconomic Analysis and International Finance\*\*](#)  
Dates: 24-26 May 2018  
Venue: University of Crete, Greece.
- [\*\*2018 International Congress of Actuaries\*\*](#)  
Dates: 4-8 June 2018  
Venue: Berlin
- [\*\*1st Joint IMF-OECD-World Bank Conference on Structural Reforms\*\*](#)  
Date: 11 June 2018  
Venue: Paris
- [\*\*13th Nordic Summer Institute in Labor Economics\*\*](#)  
Dates: 11-12 June 2018  
Venue: Helsinki
- - [\*\*RCEF Rimini Conference in Economics and Finance 2018\*\*](#)  
- [\*\*12th RCEA Bayesian Workshop\*\*](#)  
- [\*\*5th RCEA Time Series Econometrics Workshop\*\*](#)  
Dates: 14-15 June 2018  
Venue: Rimini, Italy

ECON News is issued every two weeks.

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Deadline for input: Thursday 25 January 2018 at 12 noon

E-mail: [Birgitte Højklint Nielsen](mailto:birgitte.hojkint@econ.au.dk): [bhoeklint@econ.au.dk](mailto:bhoeklint@econ.au.dk)

ECON News is the internal newsletter of Department of Economics and Business Economics. ECON News has the purpose of gathering overall information in order to minimize the flow of information. Urgent information will still be circulated now and then by e-mail.

To attain the goal of having a comprehensive information platform, I need your ideas and input. So please provide me with info on new grants, events, publications, guests, funding opportunities etc. Please send me an e-mail: [Birgitte Højklint Nielsen](mailto:birgitte.hojkint@econ.au.dk): [bhoeklint@econ.au.dk](mailto:bhoeklint@econ.au.dk)

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