

CURRICULUM VITAE

Anders Vilhelmsson

2009-10-12

Klockarevägen 10E
247 34 Södra Sandby
Home phone: 0703397626
Work phone: 046-222 86 73
Email: anders.vilhelmsson@nek.lu.se

Date of birth: 770330-3953
High-school certificate, Social and Economic programme (1996)
Masters degree in Economics (2002)
Doctorate in Economics (2006)
Languages spoken: Swedish, English

Employment

Post Doc researcher, Lund University (Aug. 2007 – Current)
Head of Section, Statistics Denmark (Feb. 2007 – July 2007)

Scholarly qualifications

1. Cited publications

“Volatility risk aversion, risk premium, and the cross-section of stock returns”
Joint with Peter Nyberg, Forthcoming *The Financial review*

“Is the Vix Futures Market Able to Predict the Vix Index? A Test of the
Expectation Hypothesis”, *Journal of Alternative Investments*, forthcoming.
Joint with Marcus Nossman

“Measuring Event Risk”, *Journal of Financial Econometrics*, 2009, 7, 265-287.
Joint with Peter Nyberg

“Value at Risk with time-varying variance, skewness and kurtosis – The NIG-
ACD model”, *The Econometrics Journal*, 2009, 12, 82-104.

“Garch forecasting performance under different distribution assumptions”,
Journal of Forecasting, 2006, 25:8, 561-578

“An extension of the NIG-S&ARCH model with an application to Value at Risk”,
Symposium i Anvendt Statistik, Peter Linde (ed.), 2006. (ISBN 87-501-1516-2)

“Essays on the modeling and prediction of volatility and higher moments of stock
returns.” Doctoral Dissertation, (2006) ISBN 951-555-928-6.

2. Working papers

“Do models with time-varying skewness and kurtosis give better out-of-sample density forecasts”

3. Participation in research projects

Participant in the research project “Financial Risk Management and Derivatives” financed by the Wallander foundation. 2009-2011

Participant in the research project “Microstructure of financial markets in Europe” financed by the European Commission. 2005-2006

3. International Contacts

Visiting pre-doc scholar at the Aarhus School of Business, Denmark, 2005-2006 (duration 12 months).

Presentation at the EFM Symposium on risk management in financial institutions, Nantes, France, 2009

Presentation at the Humboldt-Copenhagen Conference, Berlin, Germany, 2009

Presentation at the Midwestern Finance Association, Chicago, USA, 2009

Presentation at the “Symposium i Anvendt Statistik” 2006, Copenhagen Denmark.

Presentation at the Centre for Analytical Finance members meeting 2006, Sandbjerg Denmark.

Presentation at the Nordic Econometric Meeting 2005, Helsinki Finland.

Participation in the International Conference in High Frequency Finance 2006, Konstanz, Germany.

Participation in the Royal Economic Society Summer School in Econometrics 2004, Oxford, England.

Participation in the Uppsala Lecture Series in Financial Econometrics 2004, Uppsala, Sweden.

Participation in the Uppsala Lecture Series in Financial Econometrics 2003, Uppsala, Sweden.

Participation in the European Financial Management Association 2003 Annual meeting, Helsinki, Finland.

4. Other

One of two organizers for the Arne Ryde workshop in Financial Economics, 2009

One of three organizers for the Arne Ryde workshop in Financial Economics, 2008

Pedagogical qualifications

1. Pedagogical experience

- Teaching experience from introductory level to masters level mainly in finance and statistics but also in micro economics.
- Supervisor for two master theses.
- Experience from lectures, exercises, computer labs, supervision of examination papers.
- Have used examinations in form of regular exams and examination papers
- International experience (from a Swedish perspective) includes about 450 hours of teaching (including preparation) or 100 classroom hours of teaching in Finland. I have also given several courses in English at Lund University.

2. Pedagogical education and training

- I have completed the course “Forskarhandledning” given by the Centre for Educational Development at Lund University in spring 2008.

3. Development of teaching material

- Construction of exercises for the introductory finance course at the Swedish School of Economics.

4. Pedagogical leadership and development work:

5. Awards and prices

References

Professor Björn Hansson
Department of Economics
Box 7082
220 07 Lund
Phone 046 222 86 68