Linda Sandris Larsen

Curriculum vitae – January 2011

General Information:

Current Employment: Assistant Professor in finance
Department of Business and Economics
University of Southern Denmark
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Personal data: Born July 14, 1978. Married to Kennet Frahm Larsen with who I have Cecilie (born 2006) and Emma (born 2007).
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Education:

July 2009 — Ph.D. in Finance, University of Southern Denmark, Denmark. Thesis: *Essays on Dynamic Asset Allocation.*

December 2003 — Master of Science in Mathematics and Economics (Cand.Scient.Oecon.), University of Southern Denmark, Denmark. Thesis: *Consumption and Investment Strategies with Stochastic Interest Rates – Utility Loss from no or Wrong Hedge.*

September 2001 — Bachelor of Science in Mathematics and Economics (B.Sc.), University of Southern Denmark, Denmark. Thesis: *Option Pricing with Stochastic Volatility.*

Previous positions:

July 09 - now — Assistant professor in finance, University of Southern Denmark, Denmark.

Mar. 09 - June 09 — Research assistant in finance, University of Southern Denmark, Denmark.

July 04 - Feb. 09 — Ph.D. scholar in Finance, University of Southern Denmark, Denmark. Supervisor: Claus Munk.

Previous positions: (continued)

Dec. 03 - June 04 Research assistant in finance, University of Southern Denmark, Denmark.

Visiting Position:

Spring 2005 Visiting Doctoral Fellow at the John E. Anderson Graduate School of Business, University of California (UCLA), Los Angeles, U.S.A.

Journal articles:

- Optimal Investment Strategies in an International Economy with Stochastic Interest Rates. *International Review of Economics and Finance* 19(1), pp. 145–165 (2010)

Working Papers:

- The Costs of Suboptimal Dynamic Asset Allocation: General Results and Applications to Interest Rate Risk, Stock Volatility Risk and Growth/Value Tilts. Co-author: Claus Munk, University of Aarhus.
- Asset Allocation with Stochastic Interest Rates: Model and Estimation Risk. Co-authors: Anders Bjerre Trolle, Swiss Finance Institute at EPFL, and Peter Feldhütter, Copenhagen Business School.
- Robust Portfolio Choice with Ambiguity and Learning about Return Predictability. Co-authors: Claus Munk, University of Aarhus, and Nicole Branger, University of Münster.
- Robust Portfolio Choice with Uncertainty about Jump and Diffusion Risk. Co-author: Nicole Branger, University of Münster.
- Robust Portfolio Choice with Stochastic Interest Rates. Co-author: Christian Riis Flor, University of Southern Denmark.
- Asset Allocation with Jumps. Co-authors: Anders Bjerre Trolle, Copenhagen Business School, and Peter Feldhütter, Copenhagen Business School.

Awards:

- Tuborg Funds Fellowship 2004 (Tuborgfondets Erhvervsøkonomiske Pris).

Paper presentations:

- Lund University, November 2010
- Eastern Finance Association 2009, Washington.
- The Danish Doctoral School of Finance Workshop 2005, Hotel Molskroen.
- Arne Ryde Workshop in Financial Economics 2005, Lund University.

Teaching Experience:

Fall 2010 — **Finance, Investments, and Corporate Strategy**, University of Southern Denmark. Undergraduate course which gives the students an introduction to financial issues regarding the financial markets, interest rates, asset pricing, derivatives, investment strategies and corporate strategies. Main text books: Hiller, Grinblatt and Titman (2008). *Financial Markets and Corporate Strategy.* McGraw-Hill. Flor and Munk (2010). *Indledende obligations- og rentestrukturanalyse.* Lecture notes. Flor and Larsen (2010). *Indledende porteføljevalgsteori.* Lecture notes. Munk (2000). *Afledte aktiver.* Lecture notes.

Fall 2009 — **Corporate Finance**, University of Southern Denmark. A graduate course which gives the students an graduate understanding of financial issues regarding the various decisions taken in relation to the corporation, e.g. capital budgeting, managerial compensation, and corporate risk management. Main text book: J. Tirole (2006). *The Theory of Corporate Finance.* Princeton University Press.

Fall 2009 — **Derivatives and Risk Management**, University of Southern Denmark. A graduate course which gives the students a thorough understanding of derivatives and models for the pricing and risk management of derivatives. Main text books: J. C. Hull (2009). *Options, Futures, and Other Derivatives.* Prentice-Hall. Claus Munk (2009). *Fixed Income Modelling.* Lecture Notes.

Spring 2009-2010 — **Investment**, University of Southern Denmark. A graduate course which gives the students a thorough understanding of modern models of investment problems and their solutions for individual investors. Main text book: C. Munk (2008). *Dynamic Asset Allocation.* Lecture notes.

Teaching Experience: (continued)

Spring 2007 — **Derivatives**, University of Southern Denmark. A graduate course which gives the students a thorough understanding of derivatives and models for the pricing and risk management of derivatives. Main text books: J. C. Hull (2006). *Options, Futures, and Other Derivatives.* Prentice-Hall. Claus Munk (2007). *Fixed Income Analysis: Securities, Pricing, and Risk Management.* Lecture Notes.

Fall 2003 — **Financial Planning**, University of Southern Denmark. Graduate Diploma in Business Administration course (HD program) in corporate strategy. Main text book: R. A. Brealey, S. C. Myers, and A. J. Marcus (2004). *Fundamentals of Corporate Finance.* Irwin/McGraw-Hill.