Christian Skov Jensen

Via Roentgen 1, 20136, Milan, Italy • christian.jensen@unibocconi.it • (+39) 380 7560479 • https://sites.google.com/view/csjensen/home

ACADEMIC APPOINTMENT

Bocconi University, Milan, Italy

Assistant Professor of Finance

Sep 2018 - Present

RESEARCH

PUBLICATIONS

■ **Generalized Recovery**, joint with David Lando and Lasse Heje Pedersen *Journal of Financial Economics*, vol. 133, no. 1, pp. 154–174, 2019.

WORKING PAPERS

- The Ex Ante Distributions of Individual Stock Returns, September 2020.
- **Higher-Moment Risk**, joint with Niels Gormsen, September 2021.
- Conditional Risk, joint with Niels Gormsen, R&R Journal of Financial Economics, June 2021.
- **Differences of Opinion Predict Volatility**, joint with Mads Vestergaard Jensen, July 2021.

SEMINARS AND CONFERENCES

- [2021] SDU Finance Workshop
- [2020] American Finance Association (San Diego, USA), Collegio Carlo Alberto (Turin, Italy)
- [2019] European Finance Association (Lisbon, Portugal), Canadian Derivatives Institute Conference (Montreal, Canada), University of Liechtenstein, American Finance Association (Atlanta, USA)
- [2018] HEC Paris, Warwick Business School, Tilburg University, Frankfurt School of Management, Georgetown University, University of Toronto, London School of Economics, BI Oslo, Bocconi University, London Business School, Chicago Booth Asset Pricing Conference (Chicago, USA), Workshop on Recovery (Bolzano, Italy)
- [2017] American Finance Association (Chicago, USA)
- [2016] European Finance Association (Oslo, Norway), Society of Economic Dynamics (Toulouse, France), Nordic Finance Ph.D. Workshop (Bergen, Norway)
- [2015] University of Toronto, HEC McGill Winter Finance Workshop (Quebec, Canada), University of Konstanz, Danish Graduate Programme in Economics Workshop (Sønderborg, Denmark)

EDUCATION

Copenhagen Business School, Department of Finance, Copenhagen, Denmark

- Ph.D. in Finance 2018
 - Thesis: Essays on Asset Pricing
 - Adviser: Prof. Lasse Heje Pedersen
 - Visiting researcher, London School of Economics, visited Prof. Ian Martin, 2017
 - Visiting researcher, University of Toronto, visited Prof. Peter Christoffersen, 2015
- M.Sc. in Mathematics-Economics

2013

■ B.Sc. in Mathematics-Economics

2010

PROFESSIONAL AFFILIATIONS

IGIER

Affiliate

2019 - Present

PROFESSIONAL ACTIVITIES

Referee

 Review of Economic Studies, Review of Financial Studies, Journal of Finance, Management Science, Journal of Financial Econometrics

TEACHING EXPERIENCE

Financial Economics (Book: "Investments" by Bodie/Kane/Marcus)

2019 – Present 2017 – 2018

Corporate Finance