

Jakob Ahm Sørensen

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Contact

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Academic Appointments

Bocconi University
Assistant Professor of Finance, 2022-present
IGIER affiliate, 2022-present

Education

Copenhagen Business School

Ph.D. in Finance at the Center for Financial Frictions, Department of Finance, 2016-2022
Advisors: Lasse Heje Pedersen, Robin Greenwood, and Andrei Shleifer

M.Sc. in Business Administration & Management Science (Mathematics and Economics), 2014-2016

B.Sc. in Business Administration & Management Science (Mathematics and Economics), 2010-2013

Harvard University

Visiting Fellow at Harvard University, Department of Economics and visiting doctoral student at the Behavioral Finance & Financial Stability Project at Harvard Business School, 2018-2019

University of Chicago

M.Sc. in Financial Mathematics, 2013-2014

Honors & Awards

Bocconi Junior Researchers' Grants 2024

Fonnesbech Ph.D. Award 2020: *"extraordinary research which is estimated to be on an international top level"*

Statsautoriseret Revisor Gunner V. Holms Legat 2017: *For highest GPA of CBS' class of 2016*

PRMIA Risk Management Challenge 2014: *Regional Champion*

Fulbright Scholar 2013

Publications

1. Predictable Financial Crises, 2022 (with Robin Greenwood, Sam Hanson, and Andrei Shleifer)
The Journal of Finance, 77: 863-921

Working Papers

2. Insurers' Investments and Insurance Prices, 2024 (with Benjamin Knox)

3. Credit Risk Neglect, 2023
4. Trading-at-Settlement, 2022 (with Søren Bundgaard Brøgger)

Service

Referee: The American Economic Review: Insights; The Journal of Econometrics; Journal of Financial and Quantitative Analysis; Journal of Law, Finance, and Accounting; Management Science; The Quarterly Journal of Economics; The Review of Financial Studies

Student representative for the 2010-2013 class in the study board for the Business Administration & Management Science program at Copenhagen Business School

Presentations (since 2020)

Chicago Booth Asset Pricing Conference (2024), Behavioural Finance Working Group 17th Annual Conference (2024), 17th CSEF-IGIER Symposium on Economics and Institutions (2023), Oxford University (2023), EIOPA-ECB Research Workshop on Insurance and Pension Funds (2023), Tilburg University (2022), BI Oslo (2022), Boston College (2022), University of Toronto Rotman School of Business (2022), Purdue University (2022), HEC Paris (2022), Bocconi University (2022), Danish Central Bank (2022), IIP - Institutional Investment Partners (2022) Bocconi Virtual Phd Conference (2020), Young Scholars Nordic Finance Workshop (2020)

Discussions: Bocconi Asset Pricing Conference (2024), 18th Annual FIRS Conference (2024), Cognitive Foundations of Finance Conference (2024)

Teaching Experience

Bocconi University

- Advanced Corporate Finance for Managers, 2023-2024
- Financial Management and Corporate Banking, 2022-2023
- International Financial Management, 2022-2024

Lecturer at Copenhagen Business School

- Corporate Finance, 2020-2022

Teaching Assistant at Copenhagen Business School

- Corporate Finance, 2019
- Capital Market Theory, 2016-2018
- Numerical Analysis and Computer Science, 2014-2017
- Statistics, 2015

Other Work Experience

Center for Financial Frictions (FRIC), Copenhagen Business School

- Research Assistant, 2014-2016

Danske Bank

- Student analyst in Risk Analytics, working with the development and maintenance of credit risk models for various segments across Danske Bank's portfolio, 2011-2013