

# Jakob Ahm Sørensen

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## Contact

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## Academic Appointments

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

## Education

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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

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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

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

## Working Papers

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2. Asset Driven Insurance Pricing, 2023 (with Benjamin Knox)

3. Risk Neglect in the Corporate Bond Market, 2023
4. Trading-at-Settlement, 2022 (with Søren Bundgaard Brøgger)

## **Service**

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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

## **Teaching Experience**

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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**

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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