

# JENS HENRIK EGGERT CHRISTENSEN

FINANCIAL RESEARCH  
FEDERAL RESERVE BANK OF SAN FRANCISCO  
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US VISA STATUS:  
PERMANENT RESIDENT

## RESEARCH INTERESTS

CREDIT RISK MODELING, RISK MANAGEMENT, INTEREST RATE TERM STRUCTURE THEORY

## EDUCATION

2006	COPENHAGEN BUSINESS SCHOOL	PH.D.	FINANCE
2002	UNIVERSITY OF COPENHAGEN	M.SC.	ECONOMICS
1996	UNIVERSITY OF COPENHAGEN	B.S.	ECONOMICS

## DISSERTATION

TOPIC: "QUANTITATIVE CREDIT MODELS AND BANK REGULATION" (ACCEPTED)

- THE ESTIMATION OF CONFIDENCE SETS FOR RATING TRANSITION PROBABILITIES.
- JOINT MODELING OF DEFAULT AND RECOVERY RISK.
- JOINT ESTIMATION OF DEFAULT INTENSITY AND RECOVERY RISK.
- PRICING AND PROPERTIES OF CONSTANT MATURITY CREDIT DEFAULT SWAPS.

## PUBLISHED PAPERS

"CONFIDENCE SETS FOR CONTINUOUS-TIME RATING TRANSITION PROBABILITIES": WITH DAVID LANDO AND ERNST HANSEN, *JOURNAL OF BANKING AND FINANCE*, VOL. 28, 2004, PP. 2575-2602.

## PRESENTATIONS AT PROFESSIONAL MEETINGS

APR 2006	16 <sup>TH</sup> ANNUAL DERIVATIVE SECURITIES & RISK MEASUREMENT CONFERENCE, FDIC CENTER FOR FINANCIAL RESEARCH AND CORNELL UNIVERSITY, "JOINT ESTIMATION OF DEFAULT AND RECOVERY RISK: A SIMULATION STUDY".
SEP 2005	INTERNATIONAL CONFERENCE ON FINANCE, UNIVERSITY OF COPENHAGEN, "RECOVERY RISK MODELING: AN APPLICATION OF THE QUADRATIC CLASS".
APR 2004	HEC MONTRÉAL SECOND INTERNATIONAL CONFERENCE ON CREDIT RISK, "CONFIDENCE SETS FOR CONTINUOUS-TIME RATING TRANSITION PROBABILITIES".

## PROFESSIONAL ACTIVITIES

JUL 2006 – PRESENT	ECONOMIST, FINANCIAL RESEARCH, FEDERAL RESERVE BANK OF SAN FRANCISCO
SINCE WINTER 2006	REFeree FOR THE <i>JOURNAL OF CREDIT RISK</i>
SINCE FALL 2004	REFeree FOR THE <i>JOURNAL OF BANKING AND FINANCE</i>
JAN 2005 – JUL 2005	VISITING SCHOLAR, RESEARCH & STATISTICS, FEDERAL RESERVE BOARD, WASHINGTON, DC
MAR 2005	REVIEWED SEVERAL CHAPTERS OF THE BOOK, "UNDERSTANDING CREDIT DERIVATIVES AND RELATED INSTRUMENTS" BY ANTULIO BOMFIM, ELSEVIER ACADEMIC PRESS.
FEB 2004 – JUL 2004	VISITING SCHOLAR, RESEARCH & STATISTICS, FEDERAL RESERVE BOARD, WASHINGTON, DC

## **TEACHING AND UNIVERSITY EXPERIENCE**

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FALL 2005	PORTFOLIO THEORY (GRADUATE)	COPENHAGEN BUSINESS SCHOOL
FALL 2005	OPTIMIZATION METHODS (GRADUATE)	COPENHAGEN BUSINESS SCHOOL
FALL 2004	OPTIMIZATION METHODS (GRADUATE)	COPENHAGEN BUSINESS SCHOOL
FALL 2003	OPTIMIZATION METHODS (GRADUATE)	COPENHAGEN BUSINESS SCHOOL
NOV 2001 – DEC 2002	RESEARCH ASSISTANT, PROF. D. LANDO	UNIVERSITY OF COPENHAGEN
SEP 1996 – DEC 1999	MICROECONOMICS (UNDERGRADUATE)	UNIVERSITY OF COPENHAGEN

## **OTHER INFORMATION**

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LANGUAGES: FLUENCY IN READING, WRITING AND SPEAKING ENGLISH, DANISH, FRENCH, SPANISH, GERMAN.

## **REFERENCES**

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