Lars Jul Overby

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Personal Information

Citizenship: Danish

Age: 35 years

Education

- Ph.D. Economics, University of Copenhagen, January 2007 - June 2010 (expected). Advisor: Prof. Nikolaus Hautsch, Humboldt-zu-Berlin University. Scholarship obtained from Danmarks Nationalbank
- MS.c. Economics/Cand. Polit, University of Copenhagen, 1999-2002.
- BS.c. Economics, University of Copenhagen, 1995-1999

Work Experience

- Economist, Market Operations, Danmarks Nationalbank, 2002 – 2006.
- Economist, Directorate Monetary Policy, Capital Markets and Financial Structures, European Central Bank, 2004-2005.
- Analyst, Clearing, Nordea, 2001–2002.
- Research Assistant, Clearing, Nordea, 2000-2001.
- Teaching assistant, Microeconomics, University of Copenhagen, 1999-2000.
- Research assistant, Treasury, Nordea, 1997-2000.

Research and Working papers

My main research areas are:

- Time Series econometrics with an emphasis on high-frequency data and market microstructure theory
- Research is mainly focused on bond markets.

1) *Perspectives on bond lending and specialness.*

Joint work with Stig Hesselberg and Louise Mogensen. Published in Nationalbankens Working Paper series.

2) *Trends in Mortgage-Credit Financing: the Market and its Players.*

Joint work with Jesper Ulriksen Thuesen. Published in Danmarks Nationalbank Monetary Review, 1st Quarter 2006

3) *What Moves Euro Area Bond Markets.*

Joint work with Magnus Andersson and Szabolcs Sebestyen. Forthcoming in German Economic Review. Originally published in ECB Working Paper Series.

4) *Extracting Market Expectations on Macroeconomic Announcements from Bond Prices.*

5) *Risk Is Not Symmetric: An Intraday Study of the Bond Market Term Premia Around Macroeconomic Announcements.*

Joint work with Jesper Pedersen, University of Copenhagen/Nordea.

6) *Drivers of hot-potato trades in the European Bond Market.* Preliminary draft

Seminars and conference presentations

- EDGE Jamboree 2008, University of Copenhagen, 5-6 September
- Summer School on."Asymmetric Information and Learning in Financial Markets: Theory and Time Series Econometrics", University of Mannheim, 27 July-2 August 2008.
- Summer School and Workshop on Market Microstructure, Aix-en-Provence, 25-29 June 2007

- Nationaløkonomisk Forenings Årsfest, Koldingfjord, 11-12 January, 2008
- Ph.D. Workshop in Finance at Hotel Munkebjerg, 10-11 January, 2008
- Arne Ryde Workshop in Financial Economics, University of Lund, 13-14 April 2007.
- International Conference on High-Frequency Finance, University of Konstanz, 18-19. May 2006

Referee activities

- Economica

Grants and Honors

- Travel grant to AFA Annual Meeting from the American Finance Association.

Languages

- English, fluent
- German, basic

Computer skills

- Matlab
- SAS
- E-views
- Bloomberg
- Reuters
- Microsoft Office package