Kasper Larsen - CV

Dept. of Mathematical Sciences
Carnegie Mellon University
Wean Hall, Room 7219
Pittsburgh, PA 15213-3890
E-mail: kasperl@andrew.cmu.edu
Web: http://www.andrew.cmu.edu/user/kasperl

Phone (US): 412-519-5478
Fax (US): 412-268-6380
Phone (DEN): 2674-2118

Employment and Education

- Assistant Professor in Mathematical Sciences, Carnegie Mellon University, 2007 to present.
- Visiting Assistant Professor in Mathematical Sciences, Carnegie Mellon University, 2004 - 2007. Supervisor: Steven E. Shreve, Department of Mathematical Sciences, Carnegie Mellon University.
- Ph.D. in Mathematical Finance, University of Southern Denmark, 2001 - 2004. Advisors: Claus Munk, Department of Finance, Niels Jørgen Nielsen, Department of Mathematical Sciences, and Peter Ove Christensen, Department of Management, University of Aarhus.
- Master in Mathematical Economics, University of Southern Denmark, 1999 - 2001. Advisors: Kristian Miltersen, Norwegian School of Economics and Business Administration, and Niels Jørgen Nielsen, Department of Mathematical Sciences, University of Southern Denmark.
- Bachelor in Mathematical Economics, Odense University, 1996 - 1999. Advisor: Claus Munk, Department of Finance, Univeristy of Southern Denmark.

Seminar and Conference Presentations

- 2007: Carnegie Mellon University: Math-Finance series.
- 2006: University of Texas at Austin: Math-Finance series, The Third CCCP-conference, Carnegie Mellon University: Math-Finance series, QMF - Sydney.
- 2005: Carnegie Mellon University: Workshop on Mathematical Finance, Norwegian School of Economics and Business Administration: Skinance Workshop, Carnegie Mellon University: Undergrad Math Colloquium. University of Southern Denmark: Finance Seminar, Carnegie Mellon University: Math-Finance series, Statistical and Applied Mathematical Sciences Institute: Math-Finance series.
- 2004: Bachelier Finance Society: Third World Congress in Chicago, Carnegie Mellon University: Math-Finance Seminar, University of Southern Denmark: Finance Seminar and Ph.D. Defense.
- 2003: Carnegie Mellon University: Math-Finance Seminar, University of Southern Denmark: Finance Seminar.

Teaching Experiences

- Master level: Credit Derivatives I & II (Carnegie Mellon University), Corporate Finance (Carnegie Mellon University), Advanced Topics in Finance (University of Southern Denmark).
- Undergraduate level: Continuous Time Finance (Carnegie Mellon University) Models and Methods for Optimization (Carnegie Mellon University), Convex Analysis (University of Southern Denmark).

Published Papers

- "Satisfying convex risk limits by trading" joint work with T. Pirvu, S. E. Shreve and R. Tütüncü. *Finance & Stochastics* **9**(2), 177-195 (2005).
- "Optimal portfolio delegation when parties have different coefficients of risk aversion". *Quantitative Finance* **5**(5), 503-512 (2005).
- "No arbitrage and the growth optimal portfolio", joint work with M. M. Christensen. *Stochastic Analysis and Applications* **25**(1), 255-280 (2007).
- "Stability of utility maximization in incomplete markets", joint work with G. Žitković. Forthcoming in *Stochastic Processes and their Applications* (2007).
- "The semimartingale property via bounded logarithmic utility", joint work with G. Žitković. Forthcoming in *Annals of Finance* (2007).
- "Continuity of utility-maximization with respect to preferences". Forthcoming in *Mathematical Finance* (2007).

Other Activities

- Referee for *Mathematical Finance*, *Finance and Stochastics*, *Operation Research*, *Journal of Economic Dynamics and Control* and *Journal of Applied Mathematical Finance*.