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Personal Data:

Born May 22, 1982 in Hadsten, Denmark. Danish citizen. Married, three children.

Education:

B.Sc. in Statistics, Aarhus University, Denmark, August 2004.
M.Sc. in Statistics, Aarhus University, Denmark, January 2008.
Ph.D. in Probability, Aarhus University, Denmark, March 2010.

Ph.D. Dissertation:

The Dynamics of Stochastic Processes (supervisor: Jan Pedersen)

Research Interests:

Dynamics of stochastic processes.
Stochastic calculus and sample path properties.

Employments:

2022- Professor. MATH, AU.
2015–2021 Associate Professor. MATH, AU.
2013–2015 Assistant Professor. MATH, AU.
2011–2013 Postdoc. MATH, AU.
2010–2011 Postdoc. MATH, the University of Tennessee, USA.

Grants

2021–2025 Independent Research Fund Denmark: Research Project 1. 319,042 Euro. [[link](#)]
2014–2020 The Danish Council for Independent Research: Sapere Aude – DFF Starting Grant.
Time-wise Behavior of Fractional Processes (TBFP). 940,340 Euro.
2011–2013 VILLUM FONDEN: Postdoctoral grant. 132,309 Euro
2010-2011 The Danish Council for Independent Research: Postdoctoral grant. 81,426 Euro.