**Curriculum vitae with track record (for established researchers)**

**ROLE IN THE PROJECT**

Project manager  Project partner

**PERSONAL INFORMATION**

Family name: Westgaard First name: Sjur

Date of birth: 07.11.1967

Sex: Male

Nationality: Norwegian

Webpage: www.iot.ntnu.no/users/sjurw

**EDUCATION**

*2005* PhD: Disputation date: 14.01.2005

Norwegian University of Science and Technology, Faculty of Social Science and Technology Management, Department of Industrial Economics and Technology Management, Norway

*1993*  Master of Finance and Business (Bedriftsøkonomisk Analyse)

Norwegian School of Economics, Department of Finance

*1991*  Master of Industrial Economics and Technology Management

Norwegian University of Science and Technology, Faculty of Social Science and Technology Management, Department of Industrial Economics and Technology Management

**CURRENT AND PREVIOUS POSITIONS**

*2012-*  Professor Finance, Managerial Accounting, and Investment Management

Norwegian University of Science and Technology, Faculty of Economics, Department of Industrial Economics and Technology Management, Norway

*2012-* Adjunct Professor (20% position)

School of Economics and Business, Norwegian University of Life Sciences

*1998-2002* Credit Risk Analyst - Fokus Bank / Den Danske Bank

*1997-1998* Risk analyst and project manager - SAS Institute

*1994-1997* Portfolio Manager Bonds and FX markets - Gjensidige Investment Management.

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**FELLOWSHIPS, AWARDS AND PRIZES**

*2019* Lecturer of the year 1-3

Norwegian University of Science and Technology, Faculty of Social Science and Technology Management, Department of Industrial Economics and Technology Management

*2012* Lecturer of the year 4-5

Norwegian University of Science and Technology, Faculty of Social Science and Technology Management, Department of Industrial Economics and Technology Management

**MOBILITY**

*2014-2015* Department of Management Science and Operations, London Business School, UK

*2019-2020* Department of Operations Management, St. Gallen University, Switzerland

**SUPERVISION OF GRADUATE STUDENTS AND RESEARCH FELLOWS**

*2001-2019* Supervising 7 PhDs and appr. 110 Master students (areas of finance and economics)

Faculty of Economics, Department of Industrial Economics, Norwegian University of Science and Technology

*2014-2019* Supervising 4 PhDs and appr. 20 Master students (areas of finance and economics)

School of Economics and Business, Norwegian University of Life Sciences

**TEACHING ACTIVITIES**

*2001-2019* Managerial Economics (bachelor), Corporate Finance (master), Financial Derivatives and Real Options (master), Empirical and Quantitative Methods in Finance (master), Financial Risk Management (PhD)

Norwegian University of Science and Technology, Faculty of Economics, Department of Industrial Economics and Technology Management, Norway

*2012-2019* Empirical and Quantitative Methods in Finance (master), Commodity Markets (master)

School of Economics and Business, Norwegian University of Life Sciences

*2012-2019* Energy Risk Management (executive course)

Montel AS, Holbergs Gate 1, 0166 Oslo, Norway

**ORGANISATION OF SCIENTIFIC MEETINGS**

*2012* Leader. Journal of Energy Markets Conference. 150 participants. Trondheim. Norway

*2013* Leader. Journal of Energy Markets Workshop. 30 participants. Rekjavik. Iceland

*2013* Leader. Commodity Market Workshop. 40 participants. Oslo. Norway

*2015* Leader. Journal of Commodity Market Conference. 100 participants. Oslo. Norway

*2016* Leader. Journal of Commodity Market Workshop. 30 participants. Orlando. Florida

*2017* Leader. Journal of Commodity Market Workshop. 35 participants. Lillehammer. Norway

*2019 (May)* Leader. Banking and Finance Workshop. 25 participants. Trondheim. Norway

**INSTITUTIONAL RESPONSIBILITIES**

*2001-2019* Member of student program committee. Member of research committee. Administrator of PhD defences. Leader of research group.

Norwegian University of Science and Technology, Faculty of Economics, Department of Industrial Economics and Technology Management, Norway

*2017* Administrator of PhD defence.

School of Economics and Business, Norwegian University of Life Sciences

*2014-2019* PhD member committees (external member)

Macquarie University Sydney, University of Surrey, Manchester Business School, University of Portsmouth, University of Glasgow, Cass Business School, Norwegian School of Economics, University of Stavanger

**PROJECT MANAGEMENT EXPERIENCE**

* 1. Project manager ELDEV (Trønder Energi, Statkraft, Adolf Øien). Total budget 9.5 Mill.
  2. Project manager ELCARBONRISK 2010-2014 (Eidsiva Energi, Tafjord Kraft, NFR). Total budget 13.5 Mill

**COMMISSIONS OF TRUST**

Journal of Commodity Markets Elsevier (co-editor)

Journal of Banking and Finance Elsevier (associate editor)

Journal of Energy Markets Risk Publication (associate editor)

Referee: Journal of Investing, Energy, Energy Economics, Energy Journal, Energy Policy, Praktisk Økonomi og Finans, Beta – Scandinavian Journal of Business Research

**MAJOR COLLABORATIONS**

Denver Business School, Laval University Quebec, Brooklyn College NY, Baruch College NY, University of Florida, London Business School, Cass Business School, University of Glasgow, Leibniz University Hannover, Erasmus University Rotterdam, Coimbra University, St. Gallen University, University of Oslo, University of Agder, Inland University, University of Stavanger, University of Bergen, Norwegian School of Economics, Nord University

**Track record**

Total number of publications during the career: 62.

10 Selected papers (\* nivå 2 publications):

1. Westgaard S., S-E. Fleten, A.Negash, A. Botterud, K. Bogaard, T.H., Performing price scenario analysis and stress testing using quantile regression: A case study of the Californian electricity market, **Energy**\*,2021, 214
2. Henriksen, Tom Erik Sønsteng; Pichler, Alois; Westgaard, Sjur; Frydenberg, Stein. Can commodities dominate stock and bond portfolios? **Annals of Operations Research** 2018 1-23
3. Hagfors, Lars Ivar; Bunn, Derek; Kristoffersen, Eline; Staver, Tiril Toftdahl; Westgaard, Sjur. Modeling the UK electricity price distributions using quantile regression. **Energy\*,** 2016, ; 102, p. 231-243
4. Hagfors, Lars Ivar; Kamperud, Hilde Hørthe; Paraschiv, Florentina; Prokozcuk, Marcel; Sator, Alma; Westgaard, Sjur. Prediction of extreme price occurrences in the German day-ahead electricity market. **Quantitative finance** 2016 ;Volum 16.(12) s. 1929-1948
5. BunnD., Andresen A., Chen D., and Westgaard S., 2016, Analysis and Forecasting of Electricty Price Risks with Quantile Factor Models, **Energy Journal**\*, 2016, Volume 37, Number 1
6. Westgaard S., 2015, Energy Spread Modeling, book chapter Energy Pricing Models: Recent Advances, Methods, and Tools, **Palgrave Macmillan**.
7. Haugom E., Ray R., Ullrich C.J, Veka S., and Westgaard S., 2015, A Simple Quantile Regression Model to forecast dayahead Value-at-Risk, **Financial Research Letters** Dec. 2015, 1-12
8. Haugom E., H. Langeland, Molnár P., and S. Westgaard, 2014, Forecasting volatility of the U.S. oil market, **Journal of Banking and Finance**\*, 47, 1-14
9. Westgaard S., Estenstad M., Seim M., Frydenberg S., 2011, Co-integration of ICE Gas oil and crude oil futures, **Energy Economics**, 33, 311-320
10. Westgaard S. and Wijst N., 2001, Default probabilities in a corporate bank portfolio: A logistic model approach, **European Journal of Operational Research**\*, 135, 338-349