Curriculum Vitae

Henrik Andersson

Higher Education

2011 International teacher's program ITP, at Kellogg Business School
2003 PhD, Managerial Economics, Stockholm School of Economics, "Valuation and hedging of long-term asset-linked contract"
2000 Visiting Ph.D. Student, University of Chicago, Graduate School of Business
1993 MSc, Industrial Engineering, Linköping Institute of Technology
1992 MSc, Manufacturing Systems Engineering and Management, Cranfield Institute of Tech, U.K.

Academic positions

2008-	Assistant professor, Stockholm School of Economics
2004-2008	Visiting Researcher, Stockholm School of Economics
2003 - 2009	Assistant Professor, Business Administration, Karlstad University
1994 - 2003	Lecturer, Business Administration, Karlstad University

Other employments

2007-2008	Pension analyst, FPG, Företagens Pensions Garanti
1992	Site Engineer, Aston Martin Lagonda Ltd., U.K.
1987 - 1988	Logistics Sales, Ericsson Radar Electronics

Consultancy

2001-	Bank education for several thousand employees (Swedsec), Real estate valuation (education), Derivative valuation (governmental bodies)

Publications

- Andersson, H. And N Hellman (2019). Analysis of changing regulatory conditions, new accounting policies, and the global financial crisis: The case of Swedish banks, in Krivogorsky, V. ed. *Institutions and accounting practices after the financial crisis, International perspective*, Routledge.
- Andersson, H. and S. Skogsvik (2018). Discounting of mean reverting cash flows, *Conference paper*.
- Andersson, H. and K. Skogsvik (2016). Rational investor behaviour and market mispricing – The resale option pricing effect, *Conference paper*.
- Andersson, H. (2010). A systematic R^2 ratio, *Conference paper*.
- Andersson, H. (2010). Valuation and risk assessment of pension benefit guarantee commitments, *Journal of Money, Investment and Banking* 15, 29-46.
- Andersson, H. (2008). Borgensåtaganden – riskbedömning och kapitalkrav, in Jennergren et al ed. *Redovisning i fokus*, Studentlitteratur.
- Andersson, H. (2007). Are commodity prices mean reverting? *Applied Financial Economics* 17, 769-783.
- Andersson, H (2003). Valuation and hedging of long-term asset-linked contracts, Dissertation, EFI/HHS 2003.
- Andersson, H. (2002). A mean-reverting stochastic volatility option pricing model with an analytic solution, *Social Science Research Network*, SSRN.
- Andersson, H. (1999). Capital budgeting in a situation with variable utilisation of capacity – an example from the pulp industry, *SWOBA working paper*, 1999:4.
- Andersson, H. (1999). Capital budgeting and the dependency on output price specification, *Conference paper*.

Conference presentations

2018 Portuguese Finance Network PFN, Lisbon.
European Conference on Operational Research EURO, Valencia

2016 European Financial Management Association EFMA, Basel
Multinational Finance Society MFS, Stockholm
World Finance Conference, New York

2010 European Conference on Operational Research EURO, Lisbon
Applied Financial Economics AFE, Samos

2009 Applied Financial Economics AFE, Samos

2003 Quantitative Methods in Finance QMF, Sydney

2002 Bachelier Finance Society BFS, Crete
European Financial Management Association EFMA, London

Teaching: Stockholm School of Economics

- Cost accounting and investment analysis (bachelor level)
- Financial markets (bachelor level)
- Corporate valuation (master level)
- Financial analysis (master level)
- Cost accounting and investment analysis (EMBA SSE Russia)
- Corporate Finance (EMBA SSE Russia)

Teaching: Karlstad University

- Cost accounting and investment analysis (bachelor level)
- Corporate finance (bachelor level)
- Logistics (bachelor level)
- Operations analysis (bachelor level)
- Financial analysis (master level)
- Option theory (master level)