



## Department of Public Health

# Theis Lange

**Associate Professor**

### Section of Biostatistics

Øster Farimagsgade 5 entr. B, POBox 2099, DK-1014 Copenhagen K, Building 10, Building: 10-2-29

[thlan@sund.ku.dk](mailto:thlan@sund.ku.dk)

<https://www.biostat.ku.dk/~thla/>

Phone: +45 35 32 79 12

Fax: +45 35 32 76 29



**ORCID:** [0000-0001-6807-8347](https://orcid.org/0000-0001-6807-8347)

Presentation **CV** Research outputs Most downloaded

Born: 22nd of February 1978

### Education:

2008

Ph.D. Mathematical Statistics, University of Copenhagen (Thesis: "Asymptotic Theory in Financial Time Series Models with Conditional Heteroscedasticity").

2005

M.Sc. Mathematics and Economics, University of Copenhagen (Thesis: "Likelihood Based Inference in the AR-ARCH Model").

2004

M.Sc. Econometrics and Mathematical Economics with Distinction at London School of Economics (Thesis: "Consumption, Aggregated Wealth, and Expected Stock Returns in the UK").

2002

Bachelor (B.Sc.), Mathematics and Economics, University of Copenhagen (Thesis: "Modeling the Real Exchange Rate Using Threshold Autoregressive Models").

### Employment

2009 - present

Assistant Professor at the Department of Biostatistics, University of Copenhagen.

2008 – 09

Post.doc at the Department of Economics, University of Copenhagen.

2008 – 09

Post.doc. at Center for Research in Econometric Analysis of Time Series (CREATES), University of Aarhus.

2006 – 09

Part time consultant for an upstart IT company, which provides business consulting.

2005 – 08

Ph.D. student at the University of Copenhagen. Main research interest multivariate volatility modeling.

2004

Research Assistant at the consultancy firm London Economics.

### Review activity

Biometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Oxford Bulletin of Economics and Statistics, Scandinavian Journal of Statistics, Statistica Sinica, Statistics in Medicine, Stochastic Processes and their Applications, The Manchester School. The R Journal

### Langue Skills

Danish (native), English (fluent).

### Computer Experience (selected references only)

Office (advanced user).

Programming experience with C++, Ox, and R.

The statistical packages SPSS, SAS, R, GiveWin, and PcGive.

## Knowledge of languages

Danish (native), English (fluent).

## Education

Ph.D. Department of Mathematical Sciences, University of Copenhagen, 2008

## Most downloads

### Some Econometric Results for the Blanchard-Watson Bubble Model

2266 downloads

Working paper > Research

### Wellbeing And Resilience: Mechanisms of transmission of health and risk in parents with complex mental health problems and their offspring - The WARM Study

338 downloads

Contribution to journal > Journal article > Research > peer-review

### Applied mediation analyses: a review and tutorial

97 downloads

Contribution to journal > Review > Research > peer-review

[See more](#)

13.3.2019

Theis Lange - Curriculum vitae - Staff

Øster Farimagsgade 5  
1014 København K

Webmaster  
[IFSV-webmaster@sund.ku.dk](mailto:IFSV-webmaster@sund.ku.dk)