**Jeroen W.P. Dalderop** September 2018

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CONTACT INFORMATION

University of Notre Dame
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## RESEARCH INTERESTS

Econometrics, Financial Economics, Asset Pricing

## ACADEMIC POSITIONS

*Assistant Professor*, Department of Economics, University of Notre Dame — 2018 -

## EDUCATION

Ph.D. in Economics, University of Cambridge — 2018

Visiting Ph.D. Student, Princeton University — Fall 2016

M.Phil. Finance (distinction), University of Cambridge — 2013

M.Sc., B.Sc., Econometrics and Operations Research (highest honors), Tilburg University — 2012

## WORKING PAPERS

"Estimating Policy Functions Implicit in Asset Prices", April 2018

"Nonparametric Filtering of Conditional State-Price Densities", May 2018
- Revise and Resubmit, Journal of Econometrics

## WORK IN PROGRESS

"Market-Implied Densities and Expected Returns: An Information-Theoretic Approach"

"The Demand For Risk Sharing in OTC Derivative Markets" (with Oliver Linton)

## SCHOLARSHIPS AND AWARDS

Tudor Studentship in Financial Econometrics 2017 - 2018

Keynes Fund Project Grant 2017 - 2018 (with Oliver Linton)

G-Research PhD Prize in Quantitative Finance 2016 (£5,000)

Cambridge Finance Best Student Paper Award 2015

Cambridge Endowment for Research in Finance (CERF) Doctoral Scholarship 2013 - 2016

King's College Studentship 2013 - 2016

Tilburg University Excellence Scholarship 2012

VSB Foundation Scholarship 2012

## PRESENTATIONS

2018: Queen Mary, Erasmus University, Federal Board of Governers, Wisconsin School of Business, University of Notre Dame, University of Amsterdam, Penn State

2017: LSE Systemic Risk Centre, Cambridge Econometrics Workshop

2016: European Finance Association Annual Meeting, Oslo; Conference on Financial Econometrics and Empirical Asset Pricing, Lancaster; Princeton Bendheim Center for Finance Workshop; Cambridge Econometrics Workshop

2015: CERF Cavalcade, Cambridge Judge Business School; SoFiE Spring School on The Econometrics of Option Pricing, Brussels; Cambridge Econometrics Workshop

## TEACHING EXPERIENCE

*University of Notre Dame*:

Instructor: Statistics for Economics — 2018

*University of Cambridge*:

Teaching Assistant: Econometric Methods, Time Series, Asset Pricing 2015 - 2017

Undergraduate Supervisor: Econometrics, Probability and Statistics 2014 - 2016

*Tilburg University*:

TA: Linear Algebra, Linear Optimization, Probability and Statistics 2009 - 2011

## Other Experience

*Intern*, Robeco Quantitative Strategies, Rotterdam 2012

*Research Assistant*, Netspar, Tilburg University 2011 - 2012

## Personal information

Citizenship: Dutch
Date of Birth: June 27, 1990
Languages: Dutch (native), English (fluent), German (advanced)

## References

Professor Oliver Linton
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University of Cambridge
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Professor Yacine Aït-Sahalia
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