

CONTACT INFORMATION	University of Notre Dame 3037 Jenkins-Nanovic Halls Notre Dame, IN 46556, USA	E-mail: jdalderop@nd.edu Phone: +1 574 631 1503 Webpage: http://jeroendalderop.com
RESEARCH INTERESTS	Econometrics, Time Series, Asset Pricing	
ACADEMIC POSITIONS	<i>Assistant Professor</i> , 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
PUBLICATIONS	“ Nonparametric Filtering of Conditional State-Price Densities ”, Journal of Econometrics (2019)	
WORKING PAPERS	“ Estimating Policy Functions Implicit in Asset Prices ”, April 2018	
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	2019: Econometric Society Winter Meetings, Atlanta; Third Annual Econometrics Workshop at Notre Dame; International Association for Applied Econometrics Annual Conference, Cyprus 2018: Queen Mary, Erasmus University, Federal Board of Governors, Wisconsin School of Business, University of Notre Dame, University of Amsterdam, Penn State University 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	<i>University of Notre Dame:</i>		
	Instructor: Statistics for Economics		2018 - 2019
	<i>University of Cambridge:</i>		
	Teaching Assistant: Econometric Methods, Time Series, Asset Pricing		2015 - 2017
	Undergraduate Supervisor: Econometrics, Probability and Statistics		2014 - 2016
	<i>Tilburg University:</i>		
	TA: Linear Algebra, Linear Optimization, Probability and Statistics		2009 - 2011
OTHER EXPERIENCE	<i>Intern, Robeco Quantitative Strategies, Rotterdam</i>		2012
	<i>Research Assistant, Netspar, Tilburg University</i>		2011 - 2012
PERSONAL INFORMATION	Citizenship: Dutch		
	Date of Birth: June 27, 1990		
	Languages: Dutch (native), English (fluent), German (advanced)		
REFERENCES	Professor Oliver Linton Faculty of Economics University of Cambridge obl20@cam.ac.uk	Professor Alexei Onatski Faculty of Economics University of Cambridge a0319@cam.ac.uk	Professor Yacine Aït-Sahalia Department of Economics Bendheim Center for Finance Princeton University yacine@princeton.edu