Jeroen W.P. Dalderop August 2021

Contact Information

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Research Interests

Econometrics, Time Series, 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

Publications

"Nonparametric Filtering of Conditional State-Price Densities", Journal of Econometrics (2020)

Working papers

"Semiparametric Estimation of Latent Variable Asset Pricing Models", August 2021, *submitted*

"Efficient Estimation of Pricing Kernels and Market-Implied Densities", May 2021, *submitted*

Work in progress

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

"Recovering Risk and Risk Aversion in a Nonlinear Asset Pricing Model"

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

2021: 13th Annual SoFiE Conference at UCSD (virtual); 7th RCEA Time Series Workshop (virtual); Econometric Society Summer Meetings, Copenhagen (virtual); University of Chicago Stefanovich Center (scheduled)

2020: Wisconsin School of Business

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 Governers, 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

Academic Service

Conference Organizing:
2020: Co-organizer, Fourth Econometrics Workshop at Notre Dame (converted to virtual seminars)
2019: Co-organizer, Third Econometrics Workshop at Notre Dame

Journal Refereeing:
Journal of Econometrics, Journal of Business and Economic Statistics, Journal of Empirical Finance, Journal of Banking and Finance

Grant Proposal Review:
National Science Foundation

Conference Program Review:
Midwestern Finance Association Annual Meeting (2021), FMA Conference on Derivatives and Volatility (2021)

Discussions:
Midwestern Finance Association Annual Meeting (2020, 2021), FMA Conference on Derivatives and Volatility (2019)

Teaching Experience

University of Notre Dame:

Instructor: Forecasting for Economics and Business	2020 -
Instructor: Statistics for Economics	2018 - 2020
Organizer: Macro Graduate Student Seminar	2019

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
Year of Birth: 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
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