

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 (2020)	
WORKING PAPERS	“ Semiparametric Estimation of Latent Variable Asset Pricing Models ”, August 2021, <i>submitted</i> “ Efficient Estimation of Pricing Kernels and Market-Implied Densities ”, May 2021, <i>submitted</i>	
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); Northwestern Kellogg, University of Chicago Stefanovich Center (scheduled) 2020: Wisconsin School of Business (virtual) 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 Economet-	

rics 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, Economics program

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, 2021)

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
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Professor Alexei Onatski
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University of Cambridge
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Professor Yacine Aït-Sahalia
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