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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	“ <a href="#">Nonparametric Filtering of Conditional State-Price Densities</a> ”, Journal of Econometrics (2020)	
WORKING PAPERS	“ <a href="#">Semiparametric Estimation of Latent Variable Asset Pricing Models</a> ”, August 2021, - <i>Revise and Resubmit</i> , Journal of Econometrics	
	“ <a href="#">Efficient Estimation of Pricing Kernels and Market-Implied Densities</a> ”, 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); Computational and Financial Econometrics Conference at King’s College London (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 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, 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 Faculty of Economics University of Cambridge <a href="mailto:obl20@cam.ac.uk">obl20@cam.ac.uk</a>	Professor Alexei Onatski Faculty of Economics University of Cambridge <a href="mailto:a0319@cam.ac.uk">a0319@cam.ac.uk</a>	Professor Yacine Aït-Sahalia Department of Economics Bendheim Center for Finance Princeton University <a href="mailto:yacine@princeton.edu">yacine@princeton.edu</a>
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