Jeroen W.P. Dalderop

June 2022

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,
- *Revise and Resubmit*, Journal of Econometrics

"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"

"Market-Implied Volatility and Business Cycles" (with Jasmine Xiao)

"The Predictive Content of Implied Exchange Rate Volatility" (with Drew Creal)

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

2022: University of Chicago Stefanovich Center (virtual); BSE Advances in Econometrics Workshop; Econometric Society Summer Meetings, Miami; IAAE Annual Conference, King's College London; SoFiE Annual Conference, Cambridge; Econometric Society Summer Meetings, Milan (forthcoming)

2021: SoFiE Annual Conference, UCSD (virtual); RCEA Time Series Workshop (virtual); Econometric Society Summer Meeting, Copenhagen (virtual); Northwestern Kellogg; Computational and Financial Econometrics Conference, King's College London

2020: Wisconsin School of Business (virtual)

2019: Econometric Society Winter Meetings, Atlanta; Third Annual Econometrics Workshop at Notre Dame; IAAE 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: EFA 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:
2019-2022: Co-organizer, Annual 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, 2022), 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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University of Cambridge
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Professor Alexei Onatski
Faculty of Economics
University of Cambridge
a0319@cam.ac.uk

Professor Yacine Aït-Sahalia
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