
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 - <i>Visiting Scholar</i> , Kellogg School of Management, Northwestern University	2018 - Fall 2022
EDUCATION	Ph.D. in Economics, University of Cambridge Visiting Ph.D. Student, Princeton University M.Phil. Finance (distinction), University of Cambridge M.Sc., B.Sc., Econometrics and Operations Research (highest honors), Tilburg University	2018 Fall 2016 2013 2012
PUBLICATIONS	“ Nonparametric Filtering of Conditional State-Price Densities ”, <i>Journal of Econometrics</i> (2020)	
WORKING PAPERS	“ Semiparametric Estimation of Latent Variable Asset Pricing Models ”, December 2022, - <i>Revise and Resubmit</i> , <i>Journal of Econometrics</i> “ Efficient Estimation of Pricing Kernels and Market-Implied Densities ”, May 2021, <i>submitted</i>	
WORK IN PROGRESS	“Evaluating Option-Implied Density Forecasts with Demand Curves” (with Oliver Linton) “Recovering Risk and Risk Aversion in a Nonlinear Asset Pricing Model” “Learning about Macroeconomic and Financial Tail Risks” (with Jasmine Xiao) “The Predictive Content of Implied Exchange Rate Volatility” (with Drew Creal)	
SCHOLARSHIPS AND AWARDS	Conference Grant, Notre Dame Institute for Scholarship in Liberal Arts 2020-2021 (\$3,000) 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	2023: University of Amsterdam (scheduled) 2022: Northwestern Kellogg; Temple Fox School of Business (virtual); 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 2021: SoFiE Annual Conference, UCSD (virtual); RCEA Time Series Workshop (virtual); Econo-	

metric 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:

2019-2023: 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, Journal of Parallel and Distributed Computing

Grant Proposal Review:

National Science Foundation, Economics program

Conference Program Review:

Midwestern Finance Association Annual Meeting (2021-2022), FMA Conference on Derivatives and Volatility (2021-2022)

Discussions:

Midwestern Finance Association Annual Meeting (2020, 2021, 2022), FMA Conference on Derivatives and Volatility (2019, 2021, 2022)

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

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