

CONTACT INFORMATION	Amsterdam School of Economics Roetersstraat 11, 1018 WB, Amsterdam	E-mail: <a href="mailto:j.w.p.dalderop@uva.nl">j.w.p.dalderop@uva.nl</a> Webpage: <a href="http://jeroendalderop.com">http://jeroendalderop.com</a>
RESEARCH INTERESTS	Econometrics, Time Series, Asset Pricing	
ACADEMIC POSITIONS	<i>Assistant Professor</i> , Amsterdam School of Economics, University of Amsterdam <i>Assistant Professor</i> , Department of Economics, University of Notre Dame	2026 - 2018 - 2025
EDUCATION	Ph.D. in Economics, University of Cambridge M.Phil. Finance (distinction), University of Cambridge M.Sc., B.Sc., Econometrics and Operations Research (highest honors), Tilburg University	2018 2013 2012
PUBLICATIONS	“ <a href="#">Semiparametric Estimation of Latent Variable Asset Pricing Models</a> ”, <i>Journal of Econometrics</i> (2023), Volume 236, Issue 1 “ <a href="#">Nonparametric Filtering of Conditional State-Price Densities</a> ”, <i>Journal of Econometrics</i> (2020), Volume 214, Issue 2	
WORKING PAPERS	“ <a href="#">Estimating a Conditional Density Ratio Model for Asset Returns and Option Demand</a> ” (December 2025), with Oliver Linton, <i>Conditionally accepted at Journal of Econometrics</i> “ <a href="#">Semiparametric Estimation of Probability Weighting Functions Implicit in Option Prices</a> ” (March 2025), with H. Peter Boswijk, Roger J.A. Laeven, and Niels Marijnen “ <a href="#">Efficient Estimation of Pricing Kernels and Market-Implied Densities</a> ” (May 2021)	
WORK IN PROGRESS	“Recovering Risk and Risk Aversion in a Nonlinear Asset Pricing Model” “Learning about Macroeconomic and Financial Tail Risks”, with Jasmine Xiao	
SCHOLARSHIPS AND AWARDS	Conference Grant, Notre Dame Institute for Scholarship in Liberal Arts, 2021, 2023 (\$3,000) Tudor Studentship in Financial Econometrics 2017-2018 Keynes Fund Project Grant 2017-2018 (£40,000, 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	2025: Erasmus University, University of Amsterdam, Notre Dame, ES World Congress Seoul 2024: ES European Winter Meeting; Cambridge Financial Econometrics Conference; SoFiE Annual Conference, Rio; ES Asia Meeting, Hangzhou; NBER-NSF Time Series workshop 2023: University of Amsterdam, Copenhagen Business School, Notre Dame Econometrics Workshop, QFFE Conference in Marseille, University of Konstanz, CFE-CMStatistics (virtual) 2022: Northwestern Kellogg; Temple Fox School of Business (virtual); University of Chicago Ste-	

fanovich Center (virtual); BSE Advances in Econometrics Workshop; ES Meeting, Miami; IAAE Conference, King's College London; SoFiE Annual Conference, Cambridge; ES Meeting, Milan 2021: SoFiE Annual Conference, UCSD (virtual); RCEA Time Series Workshop (virtual); ES Meeting, Copenhagen (virtual); Northwestern Kellogg; CFE Conference, King's College London 2020: Wisconsin School of Business (virtual)  
 2019: ES Meeting, Atlanta; Notre Dame Econometrics Workshop; IAAE 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; Financial Econometrics and Empirical Asset Pricing Conference, Lancaster; Princeton Bendheim Center for Finance; 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:*

2019-2025: Co-organizer, Annual Econometrics Workshop at Notre Dame

*Journal Refereeing:*

Journal of Econometrics, Journal of Business and Economic Statistics, Journal of Financial Econometrics, Journal of Empirical Finance, Journal of Banking and Finance

*Grant Proposal Review:*

National Science Foundation, Economics program

*Conference Program Review:*

MFA Annual Meeting (2021-2025), FMA Conference on Derivatives and Volatility (2021-2025)

*Discussions:*

MFA Annual Meeting (2020, 2021, 2022, 2024), FMA Conference on Derivatives and Volatility (2019, 2021, 2022, 2024)

**TEACHING  
EXPERIENCE**

*University of Notre Dame*

Instructor: Forecasting for Economics and Business (awarded Teaching Recognition),  
 Statistics for Economics, Macro Graduate Student Seminar 2018 - 2025  
 PhD Committee Member for Aram Derdzyan (2022, BCG) and Teja Kondura (expected 2025)

*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**

*Visiting Scholar*, Kellogg School of Management, Northwestern University Fall 2022

*Visiting Ph.D. Student*, Princeton University Fall 2016

*Intern*, Robeco Quantitative Strategies, Rotterdam 2012

*Research Assistant*, Netspar, Tilburg University 2011 - 2012

**PERSONAL  
INFORMATION**

Citizenship: Dutch

Year of Birth: 1990

Marital Status: Married, one child

Languages: Dutch (native), English (fluent), German (advanced)