Jeroen W.P. Dalderop

July 2023

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

Assistant Professor, Department of Economics, University of Notre Dame — 2018 -

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

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

"Semiparametric Estimation of Latent Variable Asset Pricing Models" (2023), *Journal of Econometrics*, Volume 236 Issue 1

"Nonparametric Filtering of Conditional State-Price Densities" (2020), *Journal of Econometrics*, Volume 214 Issue 2

Working papers

"Efficient Estimation of Pricing Kernels and Market-Implied Densities", May 2021

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, 2021, 2023 ($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, Copenhagen Business School, Notre Dame Econometrics Workshop, Quantitative Finance and Financial Econometrics Conference in Marseille, University of Konstanz

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); 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:
2019-2023: 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, 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 (2021-2023)

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)