JAKUB W. JUREK

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Personal Information: DOB: 06/23/1980, Gender: M, Citizenship: Polish (U.S. permanent resident)

Education:

Ph.D., Business Economics, Harvard University, 2003 – 2008
A.B., Applied Mathematics and Economics, Harvard University, *magna cum laude*, 1998 – 2002

Employment:

07/2008 – present	Princeton University, Assistant Professor Department of Economics and Bendheim Center for Finance
01/2011 – 06/2011	Harvard Business School, Visiting Scholar
05/2010 – present	National Bureau of Economic Research (NBER), Faculty Research Fellow
07/2002 – 07/2003	AQR Capital Management, LLC, Analyst
06/2001 – 08/2001	Goldman, Sachs and Co., Quantitative Resources Group, Summer Analyst

Honors, Scholarships, and Fellowships:

2008	Martin Prize for Excellence in Doctoral Research
2006	Wyss Prize for Excellence in Doctoral Research
2005	Harvard University Certificate of Distinction in Teaching
2003 – 2008	Harvard Business School Doctoral Fellowship
1998 – 2002	John Harvard Scholarship

Publications:

"Optimal Value and Growth Tilts in Long-Horizon Portfolios" (with Luis Viceira); *Review of Finance*, 2010, Vol. 15(1), p. 29-74.
"Economic Catastrophe Bonds" (with Joshua Coval and Erik Stafford); *American Economic Review*, 2009, Vol. 99(3), p. 628-666.
"The Economics of Structured Finance" (with Joshua Coval and Erik Stafford); *Journal of Economic Perspectives,* 2009, Vol. 23(1), p. 3-25
"The Price of Immediacy" (with George Chacko and Erik Stafford); *Journal of Finance,* 2008, Vol. 63(3), p. 1253-1290.

Working Papers:

"The Cost of Capital for Alternative Investments" (with Erik Stafford); August 2011
"Crashes and Collateralized Lending" (with Erik Stafford); April 2011
"Crash-neutral Currency Carry Trades"; May 2009
"Dynamic Portfolio Selection in Arbitrage" (with Halla Yang); April 2007

Invited Presentations

2012 (scheduled):	Tuck School of Business, Dartmouth College (Hannover, NH), Fisher College of Business, Ohio State University (Columbus, OH), New York Fed (New York, NY)
2011:	Sloan School of Management, MIT (Cambridge, MA), Kellogg Graduate School of Management, Northwestern University (Evanston, IL), The Wharton School, University of Pennsylvania (Philadelphia, PA), Princeton University (Princeton, NJ), NBER Corporate Finance Program – Spring Meeting (Chicago, IL), Harvard Business School (Cambridge, MA), Western Finance Association Meetings (Santa Fe, NM), Stanford Institute for Theoretical Economics (Palo Alto, CA), Imperial College (London, UK), Bocconi University (Milan, Italy)

2010:	American Finance Association Meetings (Atlanta, GA), Boston Economic Club (Boston, MA); 6th Princeton-Cambridge Conference (Cambridge, UK); EPF Lausanne (Lausanne, Switzerland)
2009:	Massachusetts Institute of Technology; guest lecture (Cambridge, MA), Society for Quantitative Analysis (New York, NY), 5th Oxford-Princeton Workshop on Financial Mathematics and Stochastic Analysis (Princeton, NJ), Fuqua School of Business, Duke University (Durham, NC), Yale School of Management, Yale University (New Haven, CT), Stanford Institute for Theoretical Economics (Palo Alto, CA), Desautels Faculty of Management, McGill University (Montreal, Canada), 5th Princeton-Cambridge Conference (Princeton, NJ), International Monetary Fund (Washington, D.C.)
2008:	Western Finance Association Meetings (Waikoloa, HI), 4th Princeton-Cambridge Conference (Cambridge, United Kingdom), BCF Conference on Implied Volatility Models (Huntington Beach, CA), NBER Asset Pricing Program – Fall Meeting (Cambridge, MA), Graduate School of Business, University of Chicago (Chicago, IL) Financial Markets, International Capital Flows and Exchange Rates Conference (Florence, Italy), Sloan School of Management, MIT (Cambridge, MA), Stern School of Business, New York University (New York, NY), The Wharton School, University of Pennsylvania (Philadelphia, PA)
2007:	Department of Economics, Princeton University (Princeton, NJ), Duke-UNC Asset Pricing Conference (Durham, NC), NBER Asset Pricing Program – Summer Institute (Cambridge, MA)
2006:	European Finance Association Meetings (Zurich, Switzerland)

Conference Discussions:

2011	Princeton-Lausanne Workshop on Quantitative Finance (Lausanne, Switzerland)
2010	American Finance Association Meetings (Atlanta, GA), Duke-UNC Asset Pricing Conference (Durham, NC), NYU-Moody's Credit Risk Conference (New York, NY), Western Finance Association Meetings (Victoria, Canada)
2009	American Finance Association Meetings (San Francisco, CA), 5th Princeton-Cambridge Conference (Princeton, NJ)
2008	Five Star Conference (New York, NY); 4th Princeton-Cambridge Conference (Cambridge, United Kingdom)

Teaching Experience:

Financial Economics I (Ph.D. Level), 2008, 2009, 2011
Fixed Income: Models and Applications (Masters Level), 2008, 2009, 2011
Institutional Markets (Masters Level), 2011

Professional Activities:

Referee (ad hoc):	Journal of Finance, Journal of Financial Econometrics, Journal of Financial and Quantitative Analysis, Journal of Empirical Finance, Management Science, Mathematical Finance, Quarterly Journal of Economics, Review of Economics and Statistics, Review of Finance, Review of Financial Studies
Committees:	NBER Asset Pricing Program – Spring Meeting, Co-chair, 2012 Western Finance Association, Program Committee, 2010, 2011
Consulting:	Harvard Management Company, Inc.; Asset Allocation (12/2006 – 07/2007) Grantham, Mayo, van Otterloo and Co., LLC; Fixed Income (06/2004 – 09/2004)