

Tjeerd de Vries

ASSISTANT PROFESSOR · DEPARTMENT OF FINANCE

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Appointments

HEC Paris

ASSISTANT PROFESSOR

Jouy-en-Josas, France

September 2024 –

Education

UC San Diego

PH.D. ECONOMICS

La Jolla, California

2018–2024

- Committee: Allan Timmermann (co-chair), Alexis Akira Toda (co-chair), James Hamilton, Yixiao Sun, Rossen Valkanov

Delft University of Technology

M.S. APPLIED MATHEMATICS

Delft, the Netherlands

2016–2018

Erasmus University

B.S. ECONOMETRICS AND OPERATIONS RESEARCH

Rotterdam, the Netherlands

2013–2016

References

Allan Timmermann

Rady School of
Management

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Alexis Akira Toda

UC San Diego

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Rossen Valkanov

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Russell Wermers

Robert H. Smith
School of Business

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+1 301-405-0572

Research

PUBLISHED

de Vries, T. and A. A. Toda (2022). “Capital and labor income Pareto exponents across time and space”. *Review of Income and Wealth* 68.4, 1058–1078. DOI: [10.1111/roiw.12556](https://doi.org/10.1111/roiw.12556).

WORKING PAPERS

de Vries, T. and A. A. Toda (2023). *Robust Asset-Liability Management*. DOI: [10.48550/arXiv.2310.00553](https://doi.org/10.48550/arXiv.2310.00553).

“A Tale of Two Tails: A Model-free Approach to Estimating Disaster Risk Premia and Testing Asset Pricing Models” (**Job Market Paper**)

“Scale Economies, Bargaining Power, and Investment Performance: Evidence from Pension Plans” (with Yanki Kalfa, Allan Timmermann and Russ Wermers)

“Market Consistent Valuation of Deferred Taxes”

Teaching Experience _____

RADY SCHOOL OF MANAGEMENT

- 2023 **Financial Econometrics and Empirical Methods MGT 404 (Masters)**, Teaching Assistant
- 2024 **Valuation in Corporate Finance MGT 407 (Masters)**, Teaching Assistant

UCSD DEPARTMENT OF ECONOMICS

- 2022 **Econometrics 120B**, Associate-In
- 2021 **Econometrics 220B (Graduate)**, Teaching Assistant
- 2021 **Econometrics 220C (Graduate)**, Teaching Assistant
- 2019–2023 **Econometrics 120A, 120B, 120C**, Teaching Assistant
- 2019–2021 **Financial Markets 173A**, Teaching Assistant

Awards, Fellowships & Grants _____

- 2023 **ICPM Research Award**, International Centre for Pension Management
- 2022 **Richard A. Libby Award**, Rady School of Management
- 2022 **SoFiE Travel Scholarship Award**, Society for Financial Econometrics
- 2022 **Cindy Vojtech Summer Research Prize**, UC San Diego
- 2022 **Summer Graduate Teaching Fellowship**, UC San Diego
- 2021 **Walter Heller Memorial Prize**, UC San Diego
- 2021–2022 **Department of Economics Cphil Fellowship**, UC San Diego
- 2020 **Graduate Summer Research Fellowship**, UC San Diego
- 2019 **Graduate Summer Research Fellowship**, UC San Diego
- 2018–2019 **Graduate Fellowship**, UC San Diego
- 2018 **Cum Laude Award**, TU Delft

Presentations (including scheduled) _____

- 2023** Spring JOIM conference, ESI Brownbag Seminar (Chapman University), International Econometrics PhD Conference (Erasmus University)
- 2022** AFA PhD Student Poster Session, SoFiE Conference
- 2021** MVEA Annual Meetings (Missouri State University), Rady Brownbag Lunch Seminar (Rady School of Management)
- 2020** Economics Graduate Student Conference (University of Washington, St. Louis), Econometrics and Finance Lunch Seminar (UC San Diego)

Refereeing _____

American Economic Review: Insights

Other Professional Activities _____

- 2021 **Research Mentor**, Lumiere Project (Harvard University)
- 2021–2022 **Graduate Student Researcher for Prof. A. Timmermann**, Rady School of Management
- 2017–2018 **Intern Insurance and Pension Funds division**, Dutch Central Bank

Other Information _____

Citizenship: the Netherlands

Languages: English, Dutch, French, German

Computing skills: Matlab, Stata, Python, \LaTeX , R, Excel, Java, Eviews, Mathematica, HTML, SQL