

# Tjeerd de Vries

ASSISTANT PROFESSOR · DEPARTMENT OF FINANCE

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## Appointments

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### HEC Paris

ASSISTANT PROFESSOR

Jouy-en-Josas, France

September 2024 –

## Education

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### 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

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### 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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## Research

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### 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

### 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,  $\text{\LaTeX}$ , R, Excel, Java, Eviews, Mathematica, HTML, SQL