

Tjeerd de Vries

PH.D. CANDIDATE UC SAN DIEGO · DEPARTMENT OF ECONOMICS

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Job Market Information

Placement Director	Kaspar Wüthrich	kwuthrich@ucsd.edu
Placement Coordinator	Andrew Flores	+1 858-534-1867 econ-jobmarket@ucsd.edu

Education

UC San Diego

PH.D. ECONOMICS

La Jolla, California

2018–2024 (expected)

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

Technical University Delft

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

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Rossen Valkanov

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Russell Wermers

Robert H. Smith
School of Business

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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

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)

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