JAKUB W. JUREK

Princeton University
Bendheim Center for Finance 211
26 Prospect Avenue, Princeton, NJ 08540
http://www.princeton.edu/jjurek | jjurek@princeton.edu

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 –	Princeton University, Department of Economics, Assistant Professor Bendheim Center for Finance and International Economics Section
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:

"The Economics of Structured Finance" (with Joshua Coval and Erik Stafford); *Journal of Economic Perspectives*, forthcoming.
"Economic Catastrophe Bonds" (with Joshua Coval and Erik Stafford); *American Economic Review*, forthcoming.
"The Price of Immediacy" (with George Chacko and Erik Stafford); *Journal of Finance* 63, no. 3 (June 2008): p. 1253-1290.

Working Papers:

"Crash-neutral Currency Carry Trades"; September 2008
"Dynamic Portfolio Selection in Arbitrage" (with Halla Yang); April 2007
"Optimal Value and Growth Tilts in Long-Horizon Portfolios" (with Luis Viceira); October 2006

Invited Presentations

2008:	Western Finance Association Meetings (Waikoloa, HI) Graduate School of Business, University of Chicago Sloan School of Management, MIT Stern School of Business, New York University The Wharton School, University of Pennsylvania
2007:	Princeton University Duke-UNC Asset Pricing Conference (Durham, NC) NBER Summer Institute, Asset Pricing Workshop (Cambridge, MA)
2006:	European Finance Association Meetings (Zurich, Switzerland)

Professional Activities:

Referee (ad hoc):	Journal of Finance, Journal of Financial Econometrics, Journal of Empirical Finance Mathematical Finance
Consulting:	Harvard Management Company, Inc.; Asset Allocation (12/2006 – 07/2007) Grantham, Mayo, van Otterloo and Co., LLC; Fixed Income (06/2004 – 09/2004)