

## **JAKUB W. JUREK**

Princeton University  
Bendheim Center for Finance 211  
26 Prospect Avenue, Princeton, NJ 08540  
<http://www.princeton.edu/jjurek> | [jjurek@princeton.edu](mailto: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 – 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); 6<sup>th</sup> 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), 5<sup>th</sup> 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), 5<sup>th</sup> Princeton-Cambridge Conference (Princeton, NJ), International Monetary Fund (Washington, D.C.)
- 2008: Western Finance Association Meetings (Waikoloa, HI), 4<sup>th</sup> 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), 5<sup>th</sup> Princeton-Cambridge Conference (Princeton, NJ)
- 2008 Five Star Conference (New York, NY); 4<sup>th</sup> 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)