

## Jefferson Duarte

Evert McCabe faculty fellow  
267 MacKenzie Hall, box 353200

Seattle, WA 98195-3200

Phone: (206) 543-1843

Fax: (206) 543-7472

[jduarte@u.washington.edu](mailto:jduarte@u.washington.edu)

<http://faculty.washington.edu/jduarte/>

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Employment	Rice University Visiting Associate Professor of Finance ♦ Teaching MBA courses in real estate finance	Houston, TX 2008 to present
	University of Washington - Department of Finance Associate Professor of Finance ♦ Teaching Ph.D., MBA and undergraduate courses in asset pricing	Seattle, WA 2008 to present
Education	University of Chicago - Graduate School of Business Ph.D. in Finance	Chicago, IL 2000
	University of Chicago - Graduate School of Business MBA	Chicago, IL 2000
	Institute of Aeronautical Technology (ITA) B.Sc., Aeronautical Infrastructure Engineering	Brazil 1991
Publications	Why is PIN Priced? with Lance Young Forthcoming, <u>Journal of Financial Economics</u>	
	The Causal Effect of Mortgage Refinancing on Interest Rate Volatility: Empirical Evidence and Theoretical Implications Forthcoming, <u>Review of Financial Studies</u>	
	Information Asymmetry, Information Dissemination and the Effect of Regulation FD on the Cost of Capital with Xi Han, Jarrad Harford and Lance Young <u>Journal of Financial Economics</u> , 2008, vol. 87, no. 1, 24-44	
	Risk and Return in Fixed Income Arbitrage: Nickels in Front of a Steamroller? with Francis Longstaff and Fan Yu <u>Review of Financial Studies</u> , 2007, vol. 20, no. 3, 769-811	
	Evaluating an Alternative Risk Preference in Affine Term Structure Models <u>Review of Financial Studies</u> , 2004, vol. 17, no. 2, 370-404	
	Nonparametric Option Pricing under Shape Restrictions with Yacine Aït-Sahalia <u>Journal of Econometrics</u> , 2003, vol. 116, no. 1, 9-47	
Working Papers	The Price of Market Volatility Risk with Christopher S. Jones	
	Foreign Listings, US Equity Markets, and the Impact of the Sarbanes-Oxley Act with Katie Kong, Stephan Siegel and Lance Young	

Research Projects	Residential Mortgage Credit Derivatives with Douglas McManus	
	Credit Spreads, Governance and Information Asymmetry with Lance Young and Fan Yu	
Professional Experience	University of Washington - Department of Finance Assistant Professor of Finance	Seattle, WA 2002 to 2008
	Freddie Mac - Office of the Chief Economist Visiting Scholar	McLean, VA August 2006
	IBMEC Visiting Scholar	São Paulo, Brazil August 2003
	J.P. Morgan Chase – Fixed Income Proprietary Trading Associate	New York, NY 2000 to 2002
	University of Chicago - Graduate School of Business Research and Teaching Assistant	Chicago, IL 1995 to 1999
	<ul style="list-style-type: none"> <li>◆ Research Assistant for professor George Constantinides</li> <li>◆ Teaching Assistant for professors: <ul style="list-style-type: none"> <li>Janet Tavakoli - MBA course on credit derivatives</li> <li>George Constantinides - MBA course on derivatives</li> <li>Angel Serrat - MBA course on international financial risk management</li> </ul> </li> </ul>	
	Credit Suisse First Boston - Garantia Investment Bank Senior Systems Analyst	Brazil 1992 to 1995
Awards	<ul style="list-style-type: none"> <li>◆ Evert McCabe faculty fellow</li> <li>◆ CFO forum summer research fellowship</li> <li>◆ Neal &amp; Jan Dempsey faculty fellow, University of Washington</li> <li>◆ University of Chicago, Graduate School of Business fellowship</li> <li>◆ Oscar Mayer fellowship, University of Chicago</li> <li>◆ CAPES fellowship</li> <li>◆ Center for Research in Security Prices, University of Chicago</li> </ul>	2007 to 2008 2004 to 2007 2003 to 2007 1995 to 2000 1999 to 2000 1997 to 1999 Summer 1996
Ad Hoc Referee	Journal of Finance, Review of Financial Studies, Journal of Financial and Quantitative Analysis, Journal of Banking and Finance, Journal of Econometrics, Journal of Business and Economic Statistics, Journal of Financial Econometrics, Journal of Monetary Economics, Journal of Futures Markets, Quantitative Finance, Brazilian Review of Econometrics	
Invited Presentations	IBMEC – São Paulo, Freddie Mac, London Business School, London School of Economics, PUC–Rio de Janeiro, Rice University, Seattle University, Simon Fraser University, University of California in Berkeley, University of California in Irvine, University of Illinois in Urbana-Champaign, University of Kansas, University of Miami, University of Michigan, University of Notre Dame, University of Virginia, University of Rochester, University of Washington - CFO Forum, University of Wisconsin in Madison	
Service to School	Member of the Ph.D. Area Examination Committee Member of the Ph.D. Admissions Committee Member of the Recruiting Committee Member of the Ph.D. Program Curriculum Review Committee Faculty director of the UW Strategic Risk Management Executive Program	2003 to 2007 2004 to 2007 2005 and 2007 2006 2004
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Conferences	<p>Presentations: 2000 Western Finance Association Meeting, 2000 European Finance Association Meeting, Duke Conference on Risk Neutral and Objective Probability Distributions, 2003 Escola de Séries Temporais e Econometria, 2004 Pacific Northwest Finance Conference, 2005 American Finance Association Meeting, 2005 American Real Estate and Urban Economics Meeting, University of Florida Conference in Risk Management of Quantitative Approaches in Finance, 2005 Pacific Northwest Finance Conference, 2006 WHU Fixed Income Conference, 2006 Texas Finance Festival, 2006 Bank of Canada Fixed Income Conference, 2006 Western Finance Association Meeting, 2007 FDIC Derivatives Conference, 2008 American Real Estate and Urban Economics Meeting, 2008 Winter Meetings of the Econometric Society, 2008 SoFiE Conference, 2008 Western Finance Association Meeting</p> <p>Discussions: 2000 European Finance Association Meeting, 2003 Winter Meetings of the Econometric Society, 2004 Western Finance Association Meeting, 2006 WHU Fixed Income Conference, 2006 American Finance Association Meeting, 2007 American Finance Association Meeting, 2007 Real Estate Symposium, 2008 Western Finance Association Meeting.</p> <p>Session Chair: 2004 Winter Meetings of the Econometric Society, 2006 WHU Fixed Income Conference</p>
Ph.D. Students Supervision	<p>Member of Ph.D. Supervisory Committee: Brice Dupoyet, Bovorn Vichiansin, Zhiyao Chen and Xianglong (Katie) Kong</p> <p>Member of Ph.D. Reading Committee: Brice Dupoyet, Douglas Streeter Rolph and Bovorn Vichiansin</p>
Media Coverage	<p>“Seattle hedge fund to target biotech” in Seattle Times February 2006</p> <p>“Funds of hedge funds prosper in region” in Seattle Times February 2006</p>
Languages	English: Fluent. Portuguese: Native speaker
Citizenships	Brazilian and Italian (working authorization in the European Union countries)
References	Available upon request