Peter G. Hansen

CONTACT INFORMATION

Purdue University
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West Lafayette, IN 47907-2056

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EMPLOYMENT

Assistant Professor, Finance 2022-present
Purdue University, Krannert School of Management

Visiting Assistant Professor 2021-2022
New York University, Department of Economics

EDUCATION

Ph.D. in Finance 2021
MIT Sloan School of Management

M.Sc. in Statistics 2015
University of Chicago

B.Sc. in Mathematics 2014
University of Chicago

RESEARCH INTERESTS

Corporate Finance Theory, Financial Econometrics, Behavioral Finance, Asset Pricing

WORKING PAPERS

"Valuation Uncertainty and Dynamic Entrepreneurial Finance"

"Identification of Factor Risk Premia" with Maziar Kazemi

"Robust Inference for Moment Condition Models without Rational Expectations" with Xiaohong Chen and Lars Hansen
Conditionally accepted, ***Journal of Econometrics***

PUBLICATIONS

"New Formulations of Ambiguous Volatility with an Application to Optimal Dynamic Contracting"
Journal of Economic Theory (2022), Vol. 199.

"Robust Identification of Investor Beliefs" with Xiaohong Chen and Lars Hansen
Proceedings of the National Academy of Sciences (2020), Vol. 117, No. 52, ID No. 2020-19910

FELLOWSHIPS, HONORS, AND AWARDS

MIT Sloan Doctoral Fellowship	2015-2021
Stevanovich Fellowship in Quantitative Finance, University of Chicago	2015
McCormick Fellowship, University of Chicago	2014-2015

Doctoral Fellowship, Unversity of Chicago Department of Statistics 2014-2015

RELEVANT POSITIONS

Research Assistant to Prof. Jonathan Parker 2016
Department of Statistics Consulting Program, University of Chicago 2014-2015
Summer Research Analyst, Federal Reserve Bank of New York 2013

CONFERENCE/ SEMINAR PRESENTATIONS

2022: University of Toronto, Purdue University, Wabash River Finance Conference, Behavioral Implications of Uncertainty in Macroeconomics Capstone Conference
2021: SoFiE Annual Meeting, MIT Sloan Doctoral Research Forum, Econometric Society North American Winter Meeting
2020: MIT Finance Lunch Seminar
2019: From Theory to Statistics to Empirics: An Econometrics Conference in Honor of James Heckman
2018: Yale SOM Doctoral Finance Conference
2017: MIT Finance Lunch Seminar
2016: Brown Econometrics Lunch Seminar, MIT Econometrics Lunch Seminar, MIT Finance Lunch Seminar

TEACHING EXPERIENCE

Instructor, Purdue University
MGMT 31000 Financial Management *(undergrad)* 2023

Instructor, New York University
ECON-GA 2021 Financial Economics *(PhD)* 2021

Teaching Assistant, MIT Sloan
15.453 Finance Research Practicum *(MFin)* 2020
15.453 Finance Research Practicum *(MFin)* 2019
15.456 Financial Engineering *(MFin)* 2018
15.473 Advanced Topics in Financial Economics *(PhD)* 2018
15.474 Current Topics in Finance *(PhD)* 2018
15.440 Advanced Topics in Financial Economics *(PhD)* 2017
15.450 Analytics of Finance *(MFin)* 2017

Teaching Assistant, University of Chicago
STAT 33970 Statistics of High Frequency Financial Data *(PhD)* 2015
STAT 24400 Statistical Theory and Methods I *(MSc)* 2014
MATH 13200 Elementary Functions and Calculus II *(Bachelor's)* 2012

REFEREE SERVICE

Econometrica | *Review of Economic Studies* | *Journal of Econometrics* | *Journal of Economic Theory* | *Review of Asset Pricing Studies* | *Journal of Business & Economic Statistics*

COMMUNITY SERVICE

Academic Coach, UPchieve 2021-present
Math Tutor, Codman Academy Charter Public School 2019

SKILLS

Programming languages
R, Python, Julia

PERSONAL

Citizenship: U.S.
COVID-19 vaccination status: Fully vaccinated (two-shot mRNA + booster)