Stanford



J Duffie

Adams Distinguished Professor of Management, Emeritus

Finance

Curriculum Vitae available Online

Bio

ACADEMIC APPOINTMENTS

- Professor Emeritus, Finance

LINKS

- My home page: https://www.darrellduffie.com/index.cfm

Teaching

COURSES

2026-27

- Dynamic Asset Pricing Theory: FINANCE 622 (Win)

2025-26

- Dynamic Asset Pricing Theory: FINANCE 622 (Win)
- The Future of Money and Payments: BUSGEN 102 (Win)

2024-25

- Debt Markets: FINANCE 320 (Win)
- Dynamic Asset Pricing Theory: FINANCE 622 (Aut)
- The Future of Money and Payments: BUSGEN 102 (Win)

2023-24

- Debt Markets: FINANCE 320 (Win)
- Dynamic Asset Pricing Theory: FINANCE 622 (Aut)
- The Future of Money and Payments: BUSGEN 102 (Win)

STANFORD ADVISEES

Doctoral Dissertation Advisor (AC)

Rafael Costa Berriel Abreu

Doctoral Dissertation Co-Advisor (AC)

Sam Wycherley

Publications

PUBLICATIONS

- **Corporate Credit Risk Premia** *REVIEW OF FINANCE*
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- **Size Discovery** *REVIEW OF FINANCIAL STUDIES*
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- **The exact law of large numbers for independent random matching** *1st PRIMA Congress*
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- **Systemic illiquidity in the federal funds market** *119th Annual Meeting of the American-Economic-Association*
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