Stanford

J Duffie

Adams Distinguished Professor of Management, Senior Fellow at the Stanford Institute for Economic Policy Research, by courtesy, at the Hoover Institution and Professor, by courtesy, of Economics

Finance

Curriculum Vitae available Online

Bio

ACADEMIC APPOINTMENTS

- Professor, Finance
- Senior Fellow, Stanford Institute for Economic Policy Research (SIEPR)
- Professor (By courtesy), Economics
- Hoover Senior Fellow (By courtesy), Hoover Institution

LINKS

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

Teaching

COURSES

2023-24

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

2021-22

- China's Financial System: FINANCE 377 (Aut)
- Debt Markets: FINANCE 320 (Win)
- Dynamic Asset Pricing Theory: FINANCE 622 (Aut)
- Undergraduate Finance Research and Discussion Seminar: FINANCE 121 (Win)

2020-21

- China's Financial System: FINANCE 377 (Aut)
- Debt Markets: FINANCE 320 (Spr)
- Dynamic Asset Pricing Theory: FINANCE 622 (Win)
- Undergraduate Finance Research and Discussion Seminar: FINANCE 121 (Win)

STANFORD ADVISEES

Doctoral Dissertation Advisor (AC)

Hala Moussawi, Lorenzo Rigon, Zachry Wang

Publications

PUBLICATIONS

- **Corporate Credit Risk Premia** *REVIEW OF FINANCE*
  Berndt, A., Douglas, R., Duffie, D., Ferguson, M.
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- **Size Discovery** *REVIEW OF FINANCIAL STUDIES*
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- **Central clearing and collateral demand** *JOURNAL OF FINANCIAL ECONOMICS*
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- **Reforming LIBOR and Other Financial Market Benchmarks** *JOURNAL OF ECONOMIC PERSPECTIVES*
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- **The exact law of large numbers for independent random matching** *1st PRIMA Congress*
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- **The Failure Mechanics of Dealer Banks** *JOURNAL OF ECONOMIC PERSPECTIVES*
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- **Frailty Correlated Default** *JOURNAL OF FINANCE*
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- **Valuation in over-the-counter markets** *REVIEW OF FINANCIAL STUDIES*
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- **Information percolation in large markets** *119th Annual Meeting of the American-Economic-Association*
  Duffie, D., Manso, G.
  AMER ECONOMIC ASSOC.2007: 203–9
- **Systemic illiquidity in the federal funds market** *119th Annual Meeting of the American-Economic-Association*
  Ashcraft, A. B., Duffie, D.
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- **Credit risk modeling with affine processes** *JOURNAL OF BANKING & FINANCE*
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- **Large portfolio losses** *FINANCE AND STOCHASTICS*
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