


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

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)

2019-20

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

STANFORD ADVISEES

Doctoral Dissertation Reader (AC)

Daniel Chen, Lulu Wang

Doctoral Dissertation Advisor (AC)

Lorenzo Rigon

Doctoral (Program)

Hala Moussawi, Zachry Wang

Publications

PUBLICATIONS

- **Corporate Credit Risk Premia** *REVIEW OF FINANCE*
Berndt, A., Douglas, R., Duffie, D., Ferguson, M.
2018; 22 (2): 419–54
- **Size Discovery** *REVIEW OF FINANCIAL STUDIES*
Duffie, D., Zhu, H.
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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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2015; 29 (2): 191-212
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- **Challenges to a Policy Treatment of Speculative Trading Motivated by Differences in Beliefs** *JOURNAL OF LEGAL STUDIES*
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- **The exact law of large numbers for independent random matching** *1st PRIMA Congress*
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- **Presidential Address: Asset Price Dynamics with Slow-Moving Capital** *JOURNAL OF FINANCE*
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- **The relative contributions of private information sharing and public information releases to information aggregation** *JOURNAL OF ECONOMIC THEORY*
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- **Frailty Correlated Default** *JOURNAL OF FINANCE*
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- **INFORMATION PERCOLATION WITH EQUILIBRIUM SEARCH DYNAMICS** *ECONOMETRICA*
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2009; 77 (5): 1513-1574
- **Valuation in over-the-counter markets** *REVIEW OF FINANCIAL STUDIES*
Duffie, D., Garleanu, N., Pedersen, L. H.
2007; 20 (6): 1865-1900
- **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.
AMER ECONOMIC ASSOC.2007: 221-25
- **Multi-period corporate default prediction with stochastic covariates** *JOURNAL OF FINANCIAL ECONOMICS*
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- **Common failings: How corporate defaults are correlated** *JOURNAL OF FINANCE*
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- **Credit risk modeling with affine processes** *JOURNAL OF BANKING & FINANCE*
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Duffie, D., Glynn, P.
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- **Large portfolio losses** *FINANCE AND STOCHASTICS*
Dembo, A., Deuschel, J. D., Duffie, D.
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