Peter G. Hansen

CONTACT INFORMATION

Purdue University
Krannert School of Management
425 W. State Street, KRAN 409
West Lafayette, IN 47907-2056

sites.google.com/view/pghansen
pghansen@purdue.edu
(773) 612-9030

EMPLOYMENT

Assistant Professor, Finance — 2022-present
Purdue University, Daniels School of Business

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 the Optimality of Staged Equity Financing"

"Identification of Factor Risk Premia" with Maziar Kazemi

PUBLICATIONS

"Robust Inference for Moment Condition Models without Rational Expectations" with Xiaohong Chen and Lars Hansen
Journal of Econometrics (2024), In Press.

"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

2024: University of Chicago*
2023: Midwest Finance Association, University of Luxembourg, ICEF-CInSt International Moscow Finance Conference*
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

(*) denotes scheduled

TEACHING EXPERIENCE

Instructor, Purdue University

MGMT 31000 Financial Management (B.A.)	2023 -present

Instructor, New York University

ECON-GA 2021 Financial Economics (Ph.D.)	2021

Teaching Assistant, MIT Sloan

15.453 Finance Research Practicum (M.Fin./M.B.A.)	2020
15.453 Finance Research Practicum (M.Fin./M.B.A.)	2019
15.456 Financial Engineering (M.Fin.)	2018
15.473 Advanced Topics in Financial Economics (Ph.D.)	2018
15.474 Current Topics in Finance (Ph.D.)	2018
15.440 Advanced Topics in Financial Economics (Ph.D.)	2017
15.450 Analytics of Finance (M.Fin.)	2017

Teaching Assistant, University of Chicago

STAT 33970 Statistics of High Frequency Financial Data (Ph.D.)	2015
STAT 24400 Statistical Theory and Methods I (M.Sc.)	2014
MATH 13200 Elementary Functions and Calculus II (B.A.)	2012

REFEREE SERVICE

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

PERSONAL

Citizenship: U.S.