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WEBSITE	All latest documents are available at https://www.kristyjansen.com .	
RESEARCH INTERESTS	Asset pricing, behavioral finance, institutional investors, and portfolio choice.	
ACADEMIC APPOINTMENTS	<ul style="list-style-type: none"> • University of Southern California, Marshall School of Business <ul style="list-style-type: none"> – Assistant Professor in Finance and Business Economics, Fall 2022 - current. 	
EDUCATION	<ul style="list-style-type: none"> • Tilburg University <ul style="list-style-type: none"> – Ph.D. in Finance, 2016 - 2022. – Research Master in Finance (side-inflow), 2015-2016. – Master in Quantitative Finance and Actuarial Science, 2013-2015, <i>Cum Laude</i>. – Bachelor in Econometrics and Operational Research, 2010-2013, <i>with Distinction</i>. • University of Pennsylvania, The Wharton School <ul style="list-style-type: none"> – Visiting Ph.D., fall 2017 and fall 2018. <i>Host</i>: Jules van Binsbergen. 	
EMPLOYMENT	<ul style="list-style-type: none"> • Bank for International Settlements (BIS) <ul style="list-style-type: none"> – Technical Advisor, August 2021 - current. – Senior Associate, PhD Fellowship Programme, April - July 2021. • De Nederlandsche Bank (DNB) <ul style="list-style-type: none"> – Ph.D. Research Affiliate, 2017 - current. – Data Scientist, 2020-2021. – Graduate Intern, 2015 - 2016. 	
MAIN RESEARCH PAPERS	<p>Long-term Investors, Demand Shifts, and Yields <i>Job Market Paper</i></p> <p>Presented at: ASSA (scheduled) · EFA · Dutch Treasurer · Colorado Finance Summit (job market session) · SoFiE (webinar) · EWMES · FIRS (job market session) · SoFiE (young scholars session) · EEA · Dauphine Finance PhD Workshop · Finance Forum (phd session) · TADC (canceled covid-19) · FMA (doctoral consortium) · FMA (phd session) · Netspar Pension Day · BIS · University of Bonn · Tilburg University · DNB · ECB's Young Economists' Competition (poster) · Day-Ahead Workshop on Financial Regulation (poster) · AFA (poster).</p> <p>Awarded with: Colorado Finance Summit Best PhD Paper Award 2021 · Inquire Europe Research Prize 2021 · SoFiE Best Paper Award 2021 · Finalist ECB's Young Economists' Competition 2020 · Inquire Europe Research Grant 2020.</p>	

Do Teams Alleviate or Exacerbate Behavioral Biases? Evidence from Extrapolation Bias in Mutual Funds with Ricardo Barahona and Stefano Cassella.

Presented at: AFA (scheduled) · USC Social Behavioral Finance Conference (scheduled) · Research in Behavioral Finance Conference (scheduled) · SFS Cavalcade North America · Stockholm School of Economics · NBER Behavioral Finance Meeting · Academic Research Colloquium · FMA · Tilburg University (Economics) · Tilburg University (Finance).

Pension Funds and Drivers of Heterogeneous Investment Strategies with Dirk W.G.A. Broeders.

Presented at: EFA · Inquire Europe webinar · 2nd Frontiers of Factor Investing Conference · Women in Finance Workshop · AFBC · FMA · PFMC · World Finance Conference · EFMA (canceled covid-19) · ICPM webinar · Robeco · Maastricht University · De Nederlandsche Bank · Tilburg University.

Awarded with: Inquire Europe Research Grant 2018.

Covered in: SUERF · Top1000funds.com · Fondsnieuws · PensioenPro.

The Shadow Costs of Illiquidity with Bas J.M. Werker, 2021, *Journal of Financial and Quantitative Analysis*, forthcoming.

Covered in: PensioenPro.

MAIN WORK
IN PROGRESS

Which Exchange Rates Matter to Global Investors? with Hyun Song Shin and Goetz von Peter.

Short summary: We examine how foreign investors react to different types of exchange rates, using security-level holdings of emerging market sovereign bonds. We focus on euro-based investors that allows us to identify the role of currency mismatch on the lender side separately from other channels centered on the US dollar. The study sheds light on the continued challenges emerging market governments face when issuing more local currency bonds to global investors.

OTHER PAPERS
(PEER-REVIEWED)

A Survey of Institutional Investors' Investment and Management Decisions on Illiquid Assets with Patrick F.A. Tuijp, 2021, *Journal of Portfolio Management*, 47 (3), 135-153.

Covered in: Canadian Investment Review · the Association of Canadian Pension Management (the Observer) · PensioenPro.

Pension Fund's Illiquid Assets Allocation Under Liquidity and Capital Requirements with Broeders, D.W.G.A., and Werker, B.J.M., 2021, *Journal of Pension Economics and Finance*, 20(1), 102-124.

Covered in: Top1000funds.com · PensioenPro.

AWARDS, HONORS,
AND
SCHOLARSHIPS

- Netspar Thesis Award Winner 2022 €3,000.
- Colorado Finance Summit Best PhD Paper Award 2021 \$2,000.
- Inquire Europe Research Prize 2021 €4,000.
- Society for Financial Econometrics (SoFiE) Best Paper Award 2021 \$500.
- Finalist at the ECB Young Economists' Competition 2020.
- Selected Research Proposal European Insurance and Occupational Pensions Authority (EIOPA) 2021 (with Jac Kragt).
- Inquire Europe Research Grant 2020 €10,000.
- Semi-finalist Best Paper Award FMA 2019.

- Netspar Individual Research Grant 2019 €40,000.
- Inquire Europe Research Grant 2018 €10,000 (with Dirk Broeders).
- AFA Doctoral Student Travel Grant 2018 \$775.
- Instituut Gak Research Grant 2016 €200,000.
- Excellence Scholarship Tilburg University 2010 €3,000.

PRESENTATIONS * indicates presentation by coauthor
(INCLUDING
SCHEDULED)

- **2023:** *Seminars:* University of Cologne
Conferences: ASSA · AFA*
- **2022:** *Seminars:* Stockholm School of Economics* · UNC Kenan-Flagler · Copenhagen Business School · FED Board · Imperial College London · Duke University · UW Foster · McGill Desautels · UTD Jindal · Dartmouth Tuck · OSU Fisher · HEC Paris · Frankfurt School · USC Marshall · BI Oslo · Colorado-Boulder · Purdue · Erasmus School of Economics · Amsterdam Business School · BIS · Bocconi · UBC Sauder · Oxford Saïd
Conferences: USC Social Behavioral Finance Conference · EFA · Research in Behavioral Finance Conference* · SFS Cavalcade (North America)*
Discussions: EFA, Swiss Winter Conference
- **2021:** *Seminars:* SoFiE (webinar) · Tilburg University (Finance, 2x) · Tilburg University (Economics) · University of Bonn · BIS · ECB · Inquire Europe webinar
Conferences: Colorado Finance Summit (job market session) · European Winter Meetings of the Econometric Society (EWMES) · NBER Behavioral Finance Meeting · Academic Research Colloquium (Washington)* · FMA (Denver) · Day-Ahead Workshop on Financial Regulation (poster, Zurich) · SoFiE Pre-Conference (San Diego) · 4th Annual Dauphine Finance PhD Workshop (Paris) · FIRS PhD session (Vancouver) · ODRF (Washington) · 2nd Frontiers of Factor Investing Conference (Lancaster University Management School)
Discussions: International Pension Workshop (Leiden), 28th Finance Forum (Lisbon)
- **2020:** *Conferences:* ECB's Young Economists' Competition (poster, Sintra) · EEA (Rotterdam) · World Finance Conference (2x, Malta) · EFA (Helsinki) · PhD Mentoring Day Finance Forum (Lisbon) · ICPM webinar (Canada)* · ESSEC-Amundi Annual Workshop (Paris, postponed covid-19) · EFMA (Dublin, canceled covid-19) · Transatlantic Doctoral Conference (TADC, London Business School, canceled covid-19) · Inquire Joint Spring Seminar (Riga, postponed covid-19) · AFA PhD Poster Session
- **2019:** *Seminars:* Robeco · De Nederlandsche Bank (2x) · Tilburg University (Finance, 2x) · Maastricht University · Achmea Investment Management
Conferences: AFBC (Sydney)* · PFMC (Paris) · Netspar Pension Day · FMA (New Orleans) · Doctoral Consortium FMA (New Orleans) · Special PhD Session FMA (New Orleans) · Twelfth Annual SoFiE Conference (Shanghai) · Women in Finance Conference (Goethe University, Frankfurt) · International Pension Workshop
Discussions: PFMC (Paris) · FMA (New Orleans) · International Pension Workshop
- **2018:** *Seminars:* the Wharton School · Tilburg University (Finance) · Ortec Finance (Toronto) · Cardano · Robeco

Conferences: International Pension Workshop · Market Microstructure and High Frequency Data - The University of Chicago* · INPARR (OECD, Paris)
Discussions: International Pension Workshop

- **2017: Seminars:** Tilburg University (Finance) · De Nederlandsche Bank · Maastricht University* · Ortec Finance (Rotterdam) · APG Investments
Discussions: International Pension Workshop

TEACHING
EXPERIENCE

Lecturer:

- Business Finance (BUAD306), Undergraduate, University of Southern California, Fall 2022 - current.
- Finance 1, Undergraduate, Tilburg University, Spring 2021.

Instructor:

- Fixed Income Analysis, Graduate, Tilburg University, Spring 2017 - Spring 2020.

PROFESSIONAL
SERVICE

Referee: Review of Finance, Journal of Pension Economics and Finance.

Organizer: Asset Pricing Reading Group, Tilburg University, 2019-2020.

OTHER
SKILLS

Software: Matlab (advanced), Python (intermediate), R (advanced), Stata (advanced).

Languages: Dutch (native), English (fluent), German (basic).

INTERESTS

Running: half/full marathons, obstacle runs.

REFERENCES

Bas J.M. Werker

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Last updated: September 30, 2022