

Robert Davies

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EDUCATION

Duke University, Durham, NC *Exp.* May 2017

- Ph.D. in Economics
 - Committee: George Tauchen (chair), Tim Bollerslev, Jia Li, and Andrew Patton
 - Thesis: “Inference in Poorly Identified Econometric Settings with Applications in Financial Economics”

George Washington University, Washington, DC May 2012

- B.S. in Economics, *summa cum laude*

RESEARCH INTERESTS

- Time Series Econometrics, Financial Economics

RESEARCH PAPERS

- “Volatility Jump Regressions” (Job Market Paper)
- “Data-driven Jump Detection Thresholds for Application in Jump Regressions” (with George Tauchen) (revise and resubmit, *Quantitative Economics*)
- “A Pure-jump Semimartingale Framework for Forecasting High-Frequency Tail Risk Measures” (working)
- “Understanding High Frequency Stock Price Dynamics: with an Application on Intraday Values at Risk” (working)

CONFERENCES & WORKSHOPS

- Society of Financial Econometrics Conference 2016 (City University of Hong Kong) June 2016
- Triangle Econometrics Conference (Research Triangle, NC) December 2015
- NBER-NSF Time Series Conference (Vienna University of Economics and Business) September 2015
- MIT Capital Markets Workshop (MIT Sloan School of Management) July 2015
- Society of Financial Econometrics, Financial Econometrics Spring School (National Bank of Belgium) June 2015
- Society of Financial Econometrics Pre-Conference 2015 (CREATES at Aarhus University, Denmark) June 2015

PROFESSIONAL ACTIVITIES

- Economics Graduate School Council (Duke University) 2014-2015

EXPERIENCE

Research Assistant, Duke University

- George Tauchen (Duke) 2014-2017
- Atila Abdulkadiroglu (Duke) and Parag Pathak (MIT) 2013-2014

Teaching Assistant, Duke University

- Econ370: "Economics of Financial Derivatives and Financial Engineering" 2015-2016
- Econ690: "High-Frequency Econometrics" 2015-2016

FELLOWSHIPS & AWARDS

- Summer Research Fellowship, Duke University 2014, 2015, 2016
- Graduate Student Fellowship, Duke University 2012-2017
- Phi Beta Kappa, George Washington University 2012
- Pembroke Visiting Fellowship, University of Oxford, United Kingdom 2009-2010
- Benjamin A. Gilman Scholarship, U.S. State Department 2009

SKILLS & OTHER INFORMATION

- Computer: Matlab, Mathematica, LaTeX, Python, C/C++
- Hobbies: Hiking, Travel, Running
- Citizenship: United States

REFERENCES

Prof. George Tauchen (Duke University, Economics)
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Prof. Tim Bollerslev (Duke University, Economics)
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Prof. Jia Li (Duke University, Economics)
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Prof. Andrew Patton (Duke University, Economics)
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