

JEREMY J. GRAVELINE

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ACADEMIC EMPLOYMENT

Assistant Professor of Finance, Carlson School of Management, June 2006 – Present

EDUCATION

Ph.D. in Finance, Stanford Graduate School of Business, 2001 – 2006
M.Math. in Finance and Statistics, University of Waterloo, 1999 – 2000
A.B. in Applied Mathematics and Economics, Harvard University, 1995 – 1999

AWARDS & HONOURS

Ken Trefftz Award for the best paper by a Ph.D. candidate at the
Western Finance Association meetings, 2006
Robert K. Jaedicke Fellowship, Stanford Graduate School of Business, 2002
PGS A Award, NSERC Canada, 2001 – 2002
Ontario Graduate Scholarship, University of Waterloo, 1999 – 2000
Outstanding Academic Achievement Award, University of Waterloo, 1999 – 2000
Balfour Fellowship, Sigma Chi Fraternity, 1999 – 2000
Harvard College Scholarship, 1995 – 1999

RESEARCH INTERESTS

Empirical asset pricing, fixed income, international finance, repurchase markets, liquidity

WORKING PAPERS (can be downloaded at <http://www.umn.edu/~jeremy/research/>)

“Exchange Rate Volatility and the Forward Premium Anomaly”
“Do Options Contain Information About Excess Bond Returns?”,
with Caio Almeida and Scott Joslin
“Who Makes On-The-Run Treasuries Special?”, with Matthew R. McBrady

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INVITED PRESENTATIONS

“Exchange Rate Volatility and the Forward Premium Anomaly”

Bank of Canada (2005), MIT (2006), Utah (2006), Toronto (2006), McGill (2006), USC (2006), Iowa (2006), Wisconsin-Madison (2006), Minnesota (2006), Rochester (2006), Board of Governors of the Federal Reserve (2006), Virginia (2006), Western Finance Association meetings (2006)

“Do Options Contain Information About Excess Bond Returns?”

(with Caio Almeida and Scott Joslin)

Northern Finance Association meetings (2005, co-author),
University of Waterloo (2005), Bank of Canada Economic Conference (2006),
American Finance Association meetings (2007)

“Who Make On-The-Run Treasuries Special?” (with Matthew R. McBrady)

Trans-Atlantic Doctoral Conference at London Business School (2004),
University of British Columbia (2005),
American Finance Association meetings (2006)

TEACHING EXPERIENCE

Carlson School of Management, Instructor

Undergraduate and MBA Derivative Securities: 2007

Stanford Graduate School of Business, Teaching Assistant

MBA Real Estate Investment: 2006

MBA Portfolio Choice: 2006

MBA Derivative Securities: 2003, 2004

Executive Education Credit Risk Modeling for Financial Institutions: 2003, 2004, 2005

MBA Advanced Finance: 2004

MBA Quantitative Pre-Enrollment Preparation: 2003, 2004

University of Waterloo, Teaching Assistant

PhD Probability: 2000 , Undergraduate Mathematics of Finance: 1999

JOURNAL REFERRING

Journal of Empirical Finance, The Financial Review, Review of Derivatives Research

INDUSTRY EXPERIENCE

Mathematician in Quantitative Research, Algorithmics Incorporated, 2001

Quantitative Analyst, Scotia Capital Markets, Summer 1999 and 2000

Financial Engineer, CIBC World Markets, Summer 1998

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PROJECT EXPERIENCE

Valuation of executive stock options, 2003
Accuracy reviewer for “Derivatives Markets” by Robert L. McDonald, 2002
Valuation, FDO Partners, 2001

REFERENCES

Kenneth J. Singleton (thesis advisor), Stanford GSB, (650) 723-5753
J. Darrell Duffie (thesis committee), Stanford GSB, (650) 723-1976
Peter C. Reiss (thesis committee), Stanford GSB, (650) 725-2759