

Peter G. Hansen

Purdue University
Mitchell E. Daniels School of Business
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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

“Uncertainty about Volatility and Real Options Exercise”

“Statistically Conservative Hedging of Derivative Claims”

PUBLICATIONS “Robust Inference for Moment Condition Models without Rational Expectations”
with Xiaohong Chen and Lars Hansen
Journal of Econometrics (2024), Vol. 243, Issues 1-2.

“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, University of Chicago Department of Statistics	2014-2015

**CONFERENCE/
SEMINAR PRE-
SENTATIONS**

2025: Big Data and Artificial Intelligence in Econometrics, Finance, and Statistics - University of Chicago*, FMA Asia*, Purdue University*

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 61802 Seminar in Managerial Finance II (Ph.D.) 2025
 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* | *Management Science* | *Review of Asset Pricing Studies* | *Review of Economics and Statistics* | *Review of Economic Studies* | *Review of Financial Studies* | *Review of Finance*

PERSONAL

Citizenship: U.S.