

JAROSLAV BOROVIČKA

Curriculum Vitae — September 2018

Department of Economics
New York University
19 W. 4th Street, 6th floor
New York, NY 10012

E-mail: jaroslav.borovicka@nyu.edu
Web: <https://www.borovicka.org>
Citizenship: Czech Republic, U.S. green card

EMPLOYMENT	New York University Assistant Professor (tenure-track), Department of Economics <i>(on leave 2018–2019)</i>	2012–present
	Federal Reserve Bank of Minneapolis Senior Research Economist, Research Department	2018–2019
	Federal Reserve Bank of Chicago Economist, Research Department	2011–2012
OTHER POSITIONS	National Bureau of Economic Research Faculty Research Fellow	2016–present
EDUCATION	University of Chicago , Department of Economics and Booth School of Business Ph.D. in Financial Economics	2006–2012
	CERGE-EI , Charles University in Prague, Czech Republic M.A. in Economics	2004–2006
	Czech Technical University in Prague , Czech Republic Faculty of Nuclear Sciences and Physical Engineering M.Sc. in Computer Science	1998–2004
	University of Economics , Prague, Czech Republic M.A. in International Trade, and Monetary Economics and Banking	1996–2001
FIELDS	Asset pricing, macroeconomics, time-series econometrics, computational economics	
PUBLICATIONS	“Survival and Long-Run Dynamics with Heterogeneous Beliefs Under Recursive Preferences” (2018) <i>Forthcoming in Journal of Political Economy</i>	
	“Misspecified Recovery” with Lars Peter Hansen and José Scheinkman <i>2017 Amundi Smith Breeden Prize Distinguished Paper</i> <i>Journal of Finance</i> (2016) 71 (6), 2493–2544	
	“Term Structure of Uncertainty in the Macroeconomy” with Lars Peter Hansen <i>Handbook of Macroeconomics: Volume 2B</i> (2016) Chapter 20, Elsevier B.V., 1641–1696	
	“Examining Macroeconomics Models through the Lens of Asset Pricing” with Lars Peter Hansen <i>Journal of Econometrics</i> (2014) 183 (1), 67–90	
	“Shock Elasticities and Impulse Responses” with Lars Peter Hansen and José Scheinkman <i>Mathematics and Financial Economics</i> (2014) 8 (4), 333–354	
	“Risk-Price Dynamics” with Lars Peter Hansen, Mark Hendricks and José Scheinkman <i>Journal of Financial Econometrics</i> (2011) 9 (1), 3–65.	
	“Banking Efficiency and Foreign Ownership in Transition: Is There Evidence of a “Cream-Skimming” Effect” with Tigran Poghosyan <i>Financial Stability Report of the Oesterreichische Nationalbank</i> (2007) 13, 68–82.	

WORKING PAPERS	<p>“Necessary and Sufficient Conditions for Existence and Uniqueness of Recursive Utilities” (2017) with John Stachurski <i>Revise and Resubmit, Journal of Finance</i></p> <p>“Survey data and Subjective Beliefs in Business Cycle Models” (2017) with Anmol Bhandari and Paul Ho</p> <p>“Risk Premia and Unemployment Fluctuations” (2017) with Katarína Borovičková</p> <p>“Existence and Uniqueness of Equilibrium Asset Prices over Infinite Horizons” (2018) with John Stachurski</p> <p>“Robust Preference Expansions” (2014) with Lars Peter Hansen</p>
WORK IN PROGRESS	<p>“Optimal Policies with Robust Concerns” with Anmol Bhandari and Paul Ho</p> <p>“Income Taxation with Endogenous Beliefs” with Aleh Tsyvinski and Nicolas Werquin</p> <p>“The Value of Commitment in Quantitative Easing Policies” with Anmol Bhandari</p> <p>“Pricing Rare Events” with Lars Peter Hansen and José Scheinkman</p>
TEACHING	<p>New York University Macroeconomic Theory I (2016–2017) – macro core, Ph.D. Financial Economics IV (2013–2017) – asset pricing theory, Ph.D. Intermediate Macroeconomics (2013–2017) – undergraduate</p> <p>University of Chicago Elements of Economic Analysis IV (2009, 2010) – intermediate macroeconomics, undergraduate</p>
ADVISED PHD STUDENTS	<p>Chair: Xue Wang (2018, first placement Vanguard)</p> <p>Committee Member / Letter Writer: Sai Ma (2018, Board of Governors), Kevin Dick (2018), Miguel Faria-e-Castro (2017, FRB St. Louis), Callum Jones (2017, IMF), Anmol Bhandari (2015, University of Minnesota), Francesco Ferrante (2014, Board of Governors), David Kohn (2014, Universidad Torcuato Di Tella), Andrea Prestipino (2014, Board of Governors)</p>
REFEREEING	<p>Econometrica, American Economic Review, Quarterly Journal of Economics, Journal of Political Economy, Review of Economic Studies, Journal of Financial Economics, Journal of Finance, Review of Financial Studies, AER:Insights, American Economic Journal: Macroeconomics, Review of Economic Dynamics, International Economic Review, Journal of Economic Theory, Journal of Monetary Economics, Economic Theory, Theoretical Economics, Proceedings of the National Academy of Sciences, Journal of Econometrics, Journal of Economic Dynamics and Control, Review of Finance, Finance and Stochastics, Mathematics and Financial Economics, Mathematical Finance, Review of Economics and Statistics, Journal of Business & Economic Statistics, Quantitative Economics, Management Science, Journal of Financial and Quantitative Analysis, Quantitative Finance, Journal of Empirical Finance, Economic Perspectives of the Federal Reserve Bank of Chicago, International Journal of Theoretical and Applied Finance, Review of Financial Economics, International Finance, National Science Foundation, European Research Council, Grant Agency of the Czech Republic</p>
SELECTED PRESENTATIONS	<p>2018: Johns Hopkins University, University of Rochester, Wharton School, FRB Philadelphia, University of Zurich Asset Pricing Workshop, Midwest Macro conference (Madison), BI-SHoF conference (Stockholm), Barcelona Summer Forum, SED conference (Mexico City), European Summer Symposium in Financial Markets (Gerzensee, Switzerland), European Finance Association conference (Warsaw), Oxford–FRB New York Monetary Economics Conference (Oxford UK)</p>

2017: University of Michigan, University of Oslo, Swedish School of Economics, IIES Stockholm, University of Calgary, FRB Richmond, AEA/ASSA Meeting (Chicago), St. Louis Fed STLAR Conference, Minnesota Macro-Finance Conference, Yale Cowles Conference on Macroeconomics, NBER Summer Institute Macro Perspectives, Chicago CITE Conference, FRB San Francisco Conference on Advances in Financial Research

2016: Princeton University, University of New South Wales, Australian National University, University of Melbourne, University of Lugano, Scuola Sant'Anna (Pisa), University of Virginia (McIntire), Barcelona Summer Forum, University of Zürich, Macro Financial Modeling Summer Camp (Cape Cod), 5th Rome Conference on Macroeconomics, SED conference (Toulouse), NBER Summer Institute (Dynamic Equilibrium Models, Macro Perspectives), Bank of Canada Workshop on Advancements in Economic Modeling

2015: Federal Reserve Bank of Minneapolis, Stanford University, Boston University, Yale University, University of Illinois at Urbana-Champaign, Conference on the Handbook of Macroeconomics (University of Chicago), BI-SHoF conference (Oslo), AFR Summer Institute (Hangzhou), SED conference (Warsaw), NBER Summer Institute Asset Pricing meeting, Encontro Brasileiro de Finanças (Sao Paolo), 2015 CITE (Chicago Initiative in Theory and Empirics) Conference, World Congress of the Econometric Society (Montreal), European Finance Association conference (Vienna), European Economics Association (Mannheim), Conference on the Future of General Equilibrium Theory in Honor of Yves Balasko (NYU Abu Dhabi)

2014: Duke Fuqua, University of Copenhagen, Toulouse School of Economics, Tsinghua University (Beijing), Hong Kong University, National University of Singapore, Università Bocconi, Toulouse Financial Econometrics Conference, IEA World Congress (Jordan, invited), BYU Computational Conference, Tepper-LAEF conference

2013: AEA/ASSA Meeting (San Diego), Cornell-Penn State macro conference, Kellogg Junior Finance conference, D-TEA (Paris), Barcelona GSE Summer Forum, Einaudi Pizzanomics, SED meeting (Seoul), European Economic Association (Gothenburg, invited), Federal Reserve Bank of St. Louis, Toulouse School of Economics, Northwestern University (Kellogg)

2012: New York University, Boston University, UCLA, Cornell University, NYU Stern, University of Pennsylvania, Duke University, Wharton School, University of Michigan, University of Wisconsin-Madison, University of Minnesota, London School of Economics, Duke-UNC Asset Pricing Conference, Federal Reserve Bank of San Francisco, Federal Reserve Bank of Atlanta, Luxembourg School of Finance, University of Zürich, NBER Summer Institute, Minnesota Workshop in Macroeconomic Theory, North American Summer Meeting of the Econometric Society

2011: University of Pennsylvania Macro Jamboree, University of Wisconsin-Madison, NYU Stern, Stanford SITE, Initiative for Computational Economics (University of Chicago), Goethe University (Frankfurt)

2010: Federal Reserve Bank of Chicago, Northern Illinois University, European Finance Association meeting (Frankfurt), New Mathematical Directions in Economic Modeling (University of Chicago)

2009: CERGE-EI (Prague), SED meeting (Istanbul), Transatlantic Doctoral Business Conference (LBS)

HONORS AND AWARDS

Amundi Smith Breeden Prize Distinguished Paper in Journal of Finance (2017)
American Economic Review Excellence in Refereeing Award (2016, 2017)
Margaret G. Reid fellowship (2010–2011), University of Chicago
Century Scholarship (2006–2010), University of Chicago
Best Paper Award, 9th Transatlantic Doctoral Business Conference, London Business School (2009)
Lee Prize for the best field exam in macroeconomics (2008)
Lee Prizes for the best core exams in macroeconomics and econometrics (2007)
Olga Radzyner Award, Oesterreichische Nationalbank, Vienna (2006)
World Bank research fellowship, CERGE-EI, Charles University (2006)
Prize of the Josef Hlávka Foundation for outstanding students (2004)
Best diploma thesis award, Czech Technical University in Prague (2004)