

## CURRICULUM VITAE

### ANDREW MARK JEFFREY

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#### CURRENT ACADEMIC AFFILIATIONS

- Assistant Professor of Finance at the Yale School of Management
- Fellow at the Yale International Center for Finance

#### UNIVERSITY EDUCATION

- **University of New South Wales**, Doctor of Philosophy (Finance) (October 1997). Dissertation Title: Essays on the Term Structure of Interest Rates Within the Heath-Jarrow-Morton Framework.
- **University of Technology, Sydney**, Bachelor of Business - Honors (Finance and Economics) (1993).
- **University of New South Wales**, Bachelor of Commerce (Finance) (1991).
- **University of New South Wales**, Bachelor of Science (Mathematics) (1991).

#### ACADEMIC EMPLOYMENT

- 1998-present: Assistant Professor of Finance at the Yale School of Management (July 1998 to present).  
1997-98: Lecturer in Finance at the Yale School of Management (July 1997 to June 98).  
1996-7: Senior Lecturer in the School of Banking and Finance, University of New South Wales; taking half time leave as a result of scholarships (January 1996 to June 1997).  
1996: Visiting Fellow (half time) at the Australian Graduate School of Management, University of New South Wales; July 1996 to December 1996.  
1994-5: Lecturer in the School of Banking and Finance, University of New South Wales; January 1994 to December 1995.  
1992-3: Tutor in the School of Banking and Finance, University of New South Wales; January 1992 to December 1993.  
1991: Tutor (half time) in the School of Finance and Economics, University of Technology, Sydney; March 1991 to December 1991.

#### ACADEMIC AWARDS AND HONORS

- 1996 Sydney Futures Exchange Derivatives Award For Best Paper.  
1995 Sydney Futures Exchange Derivatives Award For Best Paper.  
1995-7 Australian Postgraduate Research Award.  
1995-7 Dean's Scholarship from the Faculty of Commerce and Economics at the University of New South Wales.  
1993 Sydney Futures Exchange Derivatives Award For Best Paper.

### **JOURNAL PUBLICATIONS**

- "Single Factor Heath-Jarrow-Morton Term Structure Models Based on Markov Spot Interest Rate Dynamics", *Journal of Financial and Quantitative Analysis*, 30 (1995), 619-642.
- "An Examination of Survival Rates of Newly Listed Firms in Australia", with Li-Anne E. Woo and Helen P. Lange, *Research in Finance*, 12 (1995), 217-229.

### **NON-REFEREED PUBLICATIONS**

- "An Empirical Examination of Single Factor Heath-Jarrow-Morton Term Structure Models" (1995). Printed in *Financial Mathematics Research Report No. FMRR 005-95*, 249-264.

### **ABSTRACT PUBLICATIONS**

- "A Class of Non-Markovian Single Factor Heath-Jarrow-Morton Term Structure Models", *Journal of Finance*, 51 (1996), 1050-1051.
- "The Preference Free Characterization of the Term Structure of Interest Rates", *Journal of Finance*, 49 (1994), 1075-1076.

### **WORKING PAPERS, AND OTHER WORK IN PROGRESS**

- "A Class of Path-Dependent Single Factor Heath-Jarrow-Morton Term Structure Models", *working paper*.
- "An Empirical Examination of a Path-Dependent Term Structure Model", *working paper*.
- "Deregulation and Australian Bank Risk", with Steven A. Dennis, *working paper*.
- "Asymptotic Maturity Behavior of Single Factor Heath-Jarrow-Morton Term Structure Models: A Note", *work in progress*.

### **JOURNAL REFEREE**

- Real Estate Economics (1998).
- The Journal of Financial and Quantitative Analysis (1996,1997).
- The Australian Journal of Management (1996).

### **CONFERENCE DISCUSSANT**

- American Finance Association Conference (1997).

### **PROFESSIONAL PRESENTATIONS**

- The American Finance Association conference (New York - USA) in association with the Journal of Finance, January 1999.
- The Ninth Australasian Finance and Banking Conference (Sydney - Australia), December 1996.
- Invited paper presentation at the Conference on Stochastics and Finance (Canberra - Australia) in association with the Institute of Advanced Studies in Mathematical Sciences at ANU, February 1996.

- The American Finance Association conference (San Francisco - USA) in association with the Journal of Finance, January 1996.
- Invited paper presentation at the Conference on Stochastics and Finance (Canberra - Australia) in association with the Institute of Advanced Studies in Mathematical Sciences at ANU, February 1995.
- The Eighth Australasian Finance and Banking Conference (Sydney - Australia), December 1995.
- The Seventh Australasian Finance and Banking Conference (Sydney - Australia), December 1994.
- The First Asia Pacific Conference (Sydney - Australia) in September 1994.
- Invited paper presentation at the Conference on Stochastics and Finance (Canberra - Australia) in association with the Institute of Advanced Studies in Mathematical Sciences at ANU, February 1994.
- The American Finance Association conference (Boston - USA) in association with the Journal of Finance, January 1994.
- The Sixth Australasian Finance and Banking Conference (Sydney - Australia), December 1993.

I have also presented seminars at the NYU Stern School of Business, Morgan Stanley - New York, the New York Federal Reserve, the Atlanta Federal Reserve, the Yale School of Management, the University of Florida, Case Western Reserve University, the University of Massachusetts, the University of New South Wales (in the School of Statistics, and the School of Banking and Finance), and the Australian Graduate School of Management.

#### **SUBJECTS TAUGHT AT YALE**

- Valuation and Investment: the introductory finance core course for the MBA program.
- Financial Instruments and Contracts; a second year elective course for the MBA program.

#### **SUBJECTS TAUGHT AT UNSW**

- Options, Futures and Risk Management Techniques: a Master of Commerce subject.
- Options and Futures Markets: a Master of Business Administration subject at the Australian Graduate School of Management.
- Capital Budgeting and Financial Decisions: a Master of Commerce subject.
- Investments: a second year Bachelor of Commerce subject.
- Business Finance: a second year Bachelor of Commerce subject.