

Peter Van Tassel

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EXPERIENCE

Federal Reserve Bank of New York Financial Economist, Capital Markets Function, Research and Statistics Group	New York, NY 2015-present
Goldman Sachs Analyst, Securities Division, Fixed Income and Currency Trading Summer Analyst, Securities Division, Rotational Program	New York, NY 2008-2010 2007

EDUCATION

Princeton University PH.D. in Economics General Exams: Financial Economics, Econometrics	Princeton, NJ 2010-2015
Duke University B.S. in Economics and Mathematics (double major); Spanish (minor) Honors: <i>summa cum laude</i> , Phi Beta Kappa, Graduation with High Distinction in Economics Study Abroad: London School of Economics, Duke in Madrid	Durham, NC 2004-2008

RESEARCH INTERESTS

Financial Economics, Asset Pricing, Financial Econometrics

WORKING PAPERS

[Relative Pricing and Risk Premia in Equity Volatility Markets](#)
Federal Reserve Bank of New York Staff Reports 867, September 2018

[Bank-Intermediated Arbitrage](#)
With Nina Boyarchenko, Thomas Eisenbach, Pooja Gupta, and Or Shachar
Federal Reserve Bank of New York Staff Reports 858, June 2018, Revised July 2018
Media coverage in [Bloomberg](#)

[Regulatory Changes and the Cost of Capital for Banks](#)
With Anna Kovner
Federal Reserve Bank of New York Staff Reports 854, June 2018, Revised September 2018

[Global Variance Term Premia and Intermediary Risk Appetite](#)
With Erik Vogt
Federal Reserve Bank of New York Staff Reports 789, August 2016

[Merger Options and Risk Arbitrage](#)
Federal Reserve Bank of New York Staff Reports 761, January 2016
Media coverage in [Alpha Architect](#)

BLOG POSTS

[Bank-Intermediated Arbitrage](#)

With Nina Boyarchenko, Thomas Eisenbach, Pooja Gupta, and Or Shachar
Federal Reserve Bank of New York Liberty Street Economics Blog, October 18, 2018
Media coverage in [Oxford Business Law Blog](#)

[Regulatory Changes and the Cost of Capital for Banks](#)

With Anna Kovner and Brandon Zborowski
Federal Reserve Bank of New York Liberty Street Economics Blog, October 1, 2018

[Tax Reform's Impact on Bank and Corporate Cyclicity](#)

With Diego Aragon, Anna Kovner, and Vanesa Sanchez
Federal Reserve Bank of New York Liberty Street Economics Blog, July 16, 2018
Media coverage in [The Wall Street Journal](#)

[The Low Volatility Puzzle: Is This Time Different?](#)

With David Lucca and Daniel Roberts
Federal Reserve Bank of New York Liberty Street Economics Blog, November 15, 2017
Media coverage in the [Bloomberg](#), [The Economist](#), [US News](#)

[The Low Volatility Puzzle: Are Investors Complacent?](#)

With David Lucca and Daniel Roberts
Federal Reserve Bank of New York Liberty Street Economics Blog, November 13, 2017
Media coverage in [Bloomberg](#), [Financial Times](#)

PROFESSIONAL ACTIVITY

Seminar Presentations

Chicago Booth (co-author), Credit Suisse, Duke Economics, Federal Reserve Board, Goldman Sachs, LSE, Northwestern Kellogg (co-author), NY Fed, NYU Stern, PDT Partners, Princeton, UCSD Rady

Conference Presentations

Eastern Finance Association, European Finance Association, OptionMetrics Conference, NBER Risks of Financial Institutions, NY Fed Conference on Post-Crisis Banking Reforms, Society for Economic Dynamics

Referee Activity

Journal of Empirical Finance, Journal of Finance, Journal of Financial Econometrics, Journal of Money, Credit, and Banking

Visiting Positions

Visiting Scholar, Fuqua School of Business, Duke University, Fall 2016

Teaching Experience

Teaching Assistant, Bendheim Center for Finance, Princeton University, 2012-2015: Options, Futures, and Derivatives; Fixed Income; Asian Capital Markets

Instructor, Woodrow Wilson School, Princeton University, 2011-2013: Summer Math Camp for Incoming Ph.D. and Masters in Public Policy Students

PERSONAL INTERESTS

Tennis, Basketball, Classical Music