

Mark E. Hendricks

hendricks@uchicago.edu
<http://home.uchicago.edu/~hendricks>

University of Chicago Booth School of Business
5807 South Woodlawn Avenue
Chicago, IL 60637

Education:

University of Chicago Booth School of Business Ph.D. Candidate in both Finance and Economics (joint degree with University of Chicago Economics Department)	2015
Brigham Young University Bachelor of Science in Mathematics Bachelor of Arts in Economics	2007

Research Interests:

- Macro risk and asset prices
- Asset pricing and risk dynamics
- Term-structure of rates and risk premia

Research Papers:

Published Papers

- Risk Price Dynamics (with Jaroslav Borovicka, Lars P. Hansen, and Jose Scheinkman)
Journal of Financial Econometrics, 2011, Vol. 9, No. 1, 3-65

Working Papers

- Flight to Quality? Risks in the Treasury Term Structure.
- Asset Pricing under Bayesian Learning and Spiking Uncertainty.

Teaching Experience:

Instructor: University of Chicago Masters in Financial Math (FINM) and Chicago Booth EMBA (BUSX)

- Economics of Asset Pricing [FINM 35000]. *Spring 2011, 2012, 2013.*
- Portfolio Theory [FINM 36700]. *Autumn 2012, 2013.*
- Seminar on Current Topics in Finance [FINM 35902]. *Autumn 2011, Winter 2013, 2014.*
- Financial Markets [FINM September Review]. *Autumn 2011, 2012, 2013.*
- Time Series Statistics [FINM September Review]. *Autumn 2012, 2013.*
- Analytical Methods for the MBA [BUSX 31102]. *Summer 2012.*

Teaching Assistant: University of Chicago

- Chicago Booth Ph.D. Each course in Ph.D. asset pricing series. [BUS35904: Kojien], [BUS35905: Cochrane], [BUS35907: Hansen and Heaton], [BUS35912: Constantinides]
- Economics Dept. Ph.D. Time-series econometrics. [ECON31100: Hansen and Uhlig]
- Chicago Booth MBA. Various courses in finance/economics. (Veronesi, Leftwich, Gibbs, Stromberg)

Honors and Awards:

- **Stevanovich Fellow**
Awarded for research in financial mathematics.
- **Martin & Margaret Lee Prize in Economics, 2009.**
Prize awarded to top performer in U. Chicago Economics Ph.D. macro-finance Field Exam.
- **University of Chicago Ph.D. Fellowship**
5-year fellowship, top award amount.
- **Annual Outstanding TA Award**
Chicago Booth Executive MBA Program, one recipient per graduating class.
- **Dean's Excellence in Teaching**
Received as instructor and TA for evaluation scores for MBA teaching.
- **Presidential Scholar**
Top scholarship awarded at Brigham Young University.
- **Valedictorian**
West Jordan High, graduating class of over 650.

References are available upon request.