

JETLIR DURAJ

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EDUCATION

Ph.D. Economics, Harvard University, Cambridge, MA, USA	<i>May 2020</i>
Ph.D. Mathematics, Ludwig-Maximilians-University Munich, Germany	<i>expected October 2020</i>
M.Sc. Economics, Ludwig-Maximilians-University Munich, Germany	<i>July 2013</i>
M.Sc. Mathematics, Ludwig-Maximilians-University Munich, Germany	<i>July 2012</i>
B.Sc. Mathematics, Ludwig-Maximilians-University Munich, Germany	<i>July 2011</i>
B.A. Economics, Ludwig-Maximilians-University Munich, Germany	<i>July 2009</i>

RESEARCH INTERESTS

Microeconomic Theory, Probability Theory, Behavioral Economics

WORK EXPERIENCE

Visiting Assistant Professor in Economics, University of Pittsburgh	<i>2020-22</i>
Research Assistant for Prof. Tomasz Strzalecki, Harvard University	<i>2015-19</i>
Research Assistant at the Department of Mathematics, Ludwig-Maximilians-University Munich	<i>2013-14</i>

PUBLICATIONS

- Invariance Principles for Random Walks in Cones**, with Vitali Wachtel, [Stochastic Processes and their Applications](#), 130(7), 3920-3942, July 2020
- On Harmonic Functions of Killed Random Walks in Convex Cones**, [Electronic Communications in Probability](#), 19, paper no. 80, 1-10, 2014
- Random Walks in Cones: The Case of Non-zero Drift**, [Stochastic Processes and their Applications](#), 124(4), 1503-1518, April 2014

PAPERS UNDER REVIEW

- Mechanism Design with News Utility**
- Identification and Welfare Evaluation in Sequential Sampling Models**, with Yi-Hsuan Lin,
- Costly Information and Random Choice**, with Yi-Hsuan Lin
- Static and Dynamic Consistency of Preferences in Optimal Stopping Problems**

RESEARCH PAPERS IN ECONOMIC THEORY

- Bargaining with Endogenous Learning**
- Dynamic Information Design with Diminishing Sensitivity over News**, with Kevin He
- Dynamic Random Subjective Expected Utility**
- Optimal Stopping with General Risk Preferences**

RESEARCH PAPERS IN MATHEMATICS

Green Function of a Random Walk in a Cone, with Vitali Wachtel

Martin Boundary for Random Walks in Cones, with Kilian Raschel, Pierre Tarrago and Vitali Wachtel

Invariance Principles for Integrated Random Walks Conditioned to Stay Positive, with Michael Bär and Vitali Wachtel

On Kolmogorov Diffusion Conditioned to Stay Positive, work in progress with Michael Bär

HONORS AND AWARDS

Douglas Dillon Fellowship, Harvard University *2014-15*

VAC Alumni Prize for the 2nd best M.Sc. performance in Economics *2011*

Scholarship of Ludwig-Maximilians-University Munich for foreign students *2008-09, 2012*

Scholarship of the Max Weber Program of the Elite Network of Bavaria *2008-11*

VAC Alumni Prize for the best B.Sc. performance in Economics *2009*

PRESENTATIONS IN CONFERENCES

Risk, Uncertainty and Decision conference, Paris School of Economics *June 2019*

North-American Summer Meetings of the Econometric Society, University of Washington *June 2019*

Stochastic Processes under Constraints, University of Augsburg *July 2016*

Persistence Probabilities and Related Fields workshop, TU Darmstadt *July 2014*

TEACHING EXPERIENCE

At Harvard University: various graduate and undergraduate courses in Capital Markets, Decision Theory and Game Theory

At Ludwig-Maximilians-University Munich: various graduate courses in Probability Theory, Mathematical Statistics as well as advanced topics courses in stochastic processes

SKILLS

Programming: Python, R, MATLAB

Languages: English (proficient), German (proficient), Albanian (native), Italian (basic)