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Duffie's research focus is the design and regulation of financial markets. His most recent books include *How Big Banks Fail* (Princeton University Press, 2010), *Measuring Corporate Default Risk* (Oxford University Press, 2011), *Dark Markets* (Princeton University Press, 2012), and *Fragmenting Markets: Post-Crisis Bank Regulations and Financial Market Liquidity* (forthcoming, 2020, DeGruyter).