

Andrea Tamoni

CONTACT INFORMATION	London School of Economics Department of Finance Houghton Street London WC2A 2AE (UK)	<i>Phone:</i> (+44)-7554-005375 (H) or (+44)-(0)20-7955-7303 (W) <i>Fax:</i> <i>E-mail:</i> a.g.tamoni@lse.ac.uk <i>Homepage:</i> http://www.andreatamoni.com
RESEARCH INTERESTS	Asset Pricing, Macroeconomics, Financial Econometrics.	
CURRENT APPOINTMENT	London School of Economics and Political Science Assistant Professor of Finance	Aug 2012 - present
EDUCATION	Bocconi University , Milan, Italy Ph.D. in Finance, Dissertation Topic: "Essays in Asset Pricing"	May 2012
	New York University , NY, US Visiting Scholar, Department of Economics	Sep 2010 - Jun 2011
	Politecnico di Milano , Milan, Italy M.S., Telecommunications Engineering • Dissertation Topic: "Mobility impact on Routing Algorithms in Multi-Hop Ad-Hoc Networks"	July 2004
	University of Ferrara , Ferrara, Italy B.S., Electronic Engineering • Dissertation Topic: "Multicarrier multiuser asynchronous communications"	May 2002
PUBLICATIONS	Implications of Return Predictability for Consumption Dynamics and Asset Pricing. Joint with C. Favero, F. Ortù and H. Yang. Forthcoming in <i>Journal of Business & Economic Statistics</i> . The Scale of Predictability. Joint with F. Bandi, B. Perron and C. Tebaldi. <i>Journal of Econometrics</i> , (2018). Implementing Stochastic Volatility in DSGE Models: A Comment. Joint with A. Hsu and L. Bretscher. <i>Macroeconomic Dynamics</i> , (2018). Long Run Risk and the Persistence of Consumption Shocks. Joint with F. Ortù and C. Tebaldi, <i>Review of Financial Studies</i> , 26(11): 2876–2915, (2013). Demographic Trends, the Dividend-Price Ratio and the Predictability of Long-Run Stock Market Returns. Joint with C. A. Favero and A. E. Gozłuklu, <i>Journal of Financial and Quantitative Analysis</i> , 46(5):1493–1520, (2011). Demographics and Stock Market Fluctuations. Joint with C. Favero, <i>CESifo Economic Studies</i> , 57(1):25-43, (2010).	
WORKING PAPERS AND WORK IN PROGRESS	Level and Volatility Shocks to Government Spending: Term Structure Implications. Joint with A. Hsu and L. Bretscher.	

Risk Aversion and the Response of the Macroeconomy to Uncertainty Shocks. Joint with A. C. Hsu and L. Bretscher.

Long-run economic uncertainty. Joint with F. Bandi.

Value Return Predictability Across Asset Classes and Commonalities in Risk Premia. Joint with B. Fahiz and M. Boons.

Mind the (Convergence) Gap: Forward Rates Strike Back! Joint with A. Berardi, M. Markovich and A. Plazzi.

A Persistence-Based Wold-type Decomposition for Stationary Time Series. Joint with F. Ortú, F. Severino and C. Tebaldi.

Measuring Horizon-Specific Systematic Risk via Spectral Betas. Joint with F. Bandi, S. E. Chaudhuri and Andrew W. Lo.

Bond Risk Premia with Machine Learning. Joint with D. Bianchi and M. Buchner.

The Dynamics of Expected Returns: Evidence from Multi-Scale Time Series Modeling. Joint with D. Bianchi.

Horizon-Specific Macroeconomic Risks and the Cross-Section of Expected Returns. Joint with M. Boons.

News Shocks and Asset Prices. Joint with A. Malkhozov and L. Bretscher.

Demographics and the Term Structure of Stock Market Risk. Joint with C. A. Favero.

CONFERENCES AND INVITED SEMINARS	<i>Stanford SITE – “Macroeconomics of Uncertainty and Volatility”</i> Stanford University, CA, USA.	Aug 18
	<i>Toulouse School of Economics – “Financial Econometrics Conference”</i> Toulouse, France.	May 18
	<i>Stanford SITE – “Macroeconomics of Uncertainty and Volatility”</i> Stanford University, CA, USA.	Aug 17
	<i>European Finance Association</i> Mannheim Business School.	Aug 17
	<i>WFA</i> Whistler, BC, Canada.	Jun 17
	<i>SFS Finance Cavalcade</i> Vanderbilt University Nashville, TN.	May 17
	<i>EEA-ESEM</i> Geneva School of Economics and Management.	Aug 16
	<i>SFS Finance Cavalcade</i> Rotman School of Management at the University of Toronto.	May 16
	<i>NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics</i>	Apr 16

University of Pennsylvania.

<i>European Finance Association</i> Vienna, Austria - Paper presented at the 42nd EFA Annual Meeting.	Aug 15
<i>SFS Finance Cavalcade</i> Georgia Tech., GA, USA.	May 15
<i>North American Winter Meeting of the Econometric Society</i> Boston, MA, USA.	Jan 15
<i>NBER-NSF Time Series Conference</i> St. Louis, MO, USA.	Sep 14
<i>European Finance Association</i> Lugano, Switzerland - Paper presented at the EFA 41st Meeting.	Aug 14
<i>Annual Society for Financial Econometrics (SoFiE) Conference</i> Toronto, CA - Paper presented at the 7th Annual SoFiE Conference.	Jun 14
<i>NBER Summer Institute NBER-NSF Forecasting Seminar</i> Cambridge, Massachusetts, USA - Paper presented at the NBER Summer Institute workshop on Forecasting and Empirical Methods in Macro&Finance.	Jul 13
<i>CIREQ Econometrics Conference: Time Series and Financial Econometrics</i> Montreal, CANADA - Paper presented at the CIREQ Econometrics Conference.	May 13
<i>European Winter Meeting of the Econometric Society</i> Tel Aviv, ISRAEL - Paper presented at the EWMES 38th Meeting.	Oct 11
<i>Financial Management Association</i> Denver, Colorado, USA - Paper presented at the Special Doctoral Session of the FMA 41st Meeting.	Oct 11
<i>European Finance Association</i> Stockholm, SWEDEN - Paper presented at the Doctoral Tutorial of the EFA 38th Meeting.	Aug 11
<i>Financial Risks International Forum on "Long Term Risks"</i> Paris, FRANCE - Paper presented at the 4 th Financial Risks Forum	Mar 11
<i>NBER Summer Institute NBER-NSF Forecasting Seminar</i> Cambridge, Massachusetts, USA - Paper presented at the NBER Summer Institute workshop on Forecasting and Empirical Methods in Macro&Finance.	Jul 10
<i>European Finance Association</i> Bergen, NORWAY - Paper presented at the EFA 36th Meeting.	Aug 09
<i>Banque de France, "Financial Markets and Real Activity" Congress</i> Paris, FRANCE	Nov 08

PROFESSIONAL EXPERIENCE	Deutsche Bank , Milan, Italy	Aug 04 - Aug 06
RECENT REFEREEING	Journal of Finance; Review of Financial Studies; Review of Economic Studies; Econometrica; Management Science; Journal of Econometrics; Journal of Financial Econometrics; Journal of Business and Economics Statistics; Journal of Money, Credit, and Banking; Journal of Economic Surveys.	
HONORS AND AWARDS	Best Paper Award: Invesco IQS Factor Investing Prize Conference in “Frontiers of Factor Investing”, Lancaster	2018
	Bocconi Ph.D. scholarship	2006 - 2012
TEACHING	London School of Economics: Fixed Income Markets (MSc) (2012–present), Fixed Income Securities and Credit Markets (MSc) (2013–2015), Financial Econometrics for Research Students (PhD) (2013–present).	
	LSE Enterprise – PAD-Universidad de Piura (Peru): Mergers and Acquisitions (Executive education) (2016).	
	Cass Business School: Exchange Rate Dynamics (Executive education) (2016).	
	Nova School of Business and Economics: Empirical Asset Pricing (PhD) (2015–present).	
COMPUTER SKILLS	<ul style="list-style-type: none"> • Languages and Statistical Packages: Matlab, R, Ox, Gauss, Eviews, VBA, C++, Mathematica. • Operating Systems: Unix/Linux, Windows. 	
ADDITIONAL INFORMATION	<ul style="list-style-type: none"> • <i>Citizenship:</i> Italian • <i>Marital Status:</i> Married • <i>Interests:</i> Reading, Squash, Tennis, Volleyball. 	