

## Andrea Tamoni

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

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

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

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

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

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

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

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

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

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

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

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

University of Pennsylvania.

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

PROFESSIONAL EXPERIENCE	<b>Deutsche Bank</b> , Milan, Italy	<b>Aug 04 - Aug 06</b>
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	<b>2018</b>
	Bocconi Ph.D. scholarship	<b>2006 - 2012</b>
TEACHING	<b>London School of Economics:</b> Fixed Income Markets (MSc) (2012–present), Fixed Income Securities and Credit Markets (MSc) (2013–2015), Financial Econometrics for Research Students (PhD) (2013–present).	
	<b>LSE Enterprise – PAD-Universidad de Piura (Peru):</b> Mergers and Acquisitions (Executive education) (2016).	
	<b>Cass Business School:</b> Exchange Rate Dynamics (Executive education) (2016).	
	<b>Nova School of Business and Economics:</b> Empirical Asset Pricing (PhD) (2015–present).	
COMPUTER SKILLS	<ul style="list-style-type: none"> <li>• Languages and Statistical Packages: Matlab, R, Ox, Gauss, Eviews, VBA, C++, Mathematica.</li> <li>• Operating Systems: Unix/Linux, Windows.</li> </ul>	
ADDITIONAL INFORMATION	<ul style="list-style-type: none"> <li>• <i>Citizenship:</i> Italian</li> <li>• <i>Marital Status:</i> Married</li> <li>• <i>Interests:</i> Reading, Squash, Tennis, Volleyball.</li> </ul>	