

Andrea Tamoni

CONTACT INFORMATION	Rutgers Business School Department of Finance & Economics 1 Washington Park Newark, NJ 07102 (USA)	<i>Phone:</i> (+1)-862-465-5060 (H) or (+1)-973-353-5315 (W) <i>Fax:</i> <i>E-mail:</i> atamoni@business.rutgers.edu <i>Homepage:</i> http://www.andreatamoni.com
RESEARCH INTERESTS	Asset Pricing, Macroeconomics, Financial Econometrics.	
CURRENT APPOINTMENT	Rutgers Business School Assistant Professor of Finance	Sep 2019 - present
PREVIOUS APPOINTMENTS	London School of Economics and Political Science Assistant Professor of Finance	Aug 2012 - Aug 2019
EDUCATION	Bocconi University , Milan, Italy Ph.D. in Finance, Dissertation Topic: “Essays in Asset Pricing” New York University , NY, US Visiting Scholar, Department of Economics Politecnico di Milano , Milan, Italy M.S., Telecommunications Engineering • Dissertation Topic: “Mobility impact on Routing Algorithms in Multi-Hop Ad-Hoc Networks” University of Ferrara , Ferrara, Italy B.S., Electronic Engineering • Dissertation Topic: “Multicarrier multiuser asynchronous communications”	May 2012 Sep 2010 - Jun 2011 July 2004 May 2002
PUBLICATIONS	A Persistence-Based Wold-type Decomposition for Stationary Time Series. Joint with F. Ortu, F. Severino and C. Tebaldi. Forthcoming in <i>Quantitative Economics</i> . Implications of Return Predictability for Consumption Dynamics and Asset Pricing. Joint with C. Favero, F. Ortu and H. Yang. <i>Journal of Business & Economic Statistics</i> , 46(5):1493–1520, (2019). 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. Ortu 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. Gozluklu, <i>Journal of Financial and</i>	

Quantitative Analysis, 46(5):1493–1520, (2011).

Demographics and Stock Market Fluctuations. Joint with C. Favero, *CESifo Economic Studies*, 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. Hsu and L. Bretscher.

Long-run economic uncertainty. Joint with F. Bandi and L. Bretscher.

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.

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 *Stanford SITE – “Macroeconomics of Uncertainty and Volatility”* **Aug 18**
Stanford University, CA, USA.

Toulouse School of Economics – “Financial Econometrics Conference” **May 18**
Toulouse, France.

Stanford SITE – “Macroeconomics of Uncertainty and Volatility” **Aug 17**
Stanford University, CA, USA.

European Finance Association **Aug 17**
Mannheim Business School.

WFA **Jun 17**
Whistler, BC, Canada.

SFS Finance Cavalcade **May 17**
Vanderbilt University Nashville, TN.

EEA-ESEM **Aug 16**

Geneva School of Economics and Management.

- SFS Finance Cavalcade* **May 16**
Rotman School of Management at the University of Toronto.
- NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics* **Apr 16**
University of Pennsylvania.
- European Finance Association* **Aug 15**
Vienna, Austria - Paper presented at the 42nd EFA Annual Meeting.
- SFS Finance Cavalcade* **May 15**
Georgia Tech., GA, USA.
- North American Winter Meeting of the Econometric Society* **Jan 15**
Boston, MA, USA.
- NBER-NSF Time Series Conference* **Sep 14**
St. Louis, MO, USA.
- European Finance Association* **Aug 14**
Lugano, Switzerland - Paper presented at the EFA 41st Meeting.
- Annual Society for Financial Econometrics (SoFiE) Conference* **Jun 14**
Toronto, CA - Paper presented at the 7th Annual SoFiE Conference.
- NBER Summer Institute NBER-NSF Forecasting Seminar* **Jul 13**
Cambridge, Massachusetts, USA - Paper presented at the NBER Summer Institute workshop on Forecasting and Empirical Methods in Macro&Finance.
- CIREQ Econometrics Conference: Time Series and Financial Econometrics* **May 13**
Montreal, CANADA - Paper presented at the CIREQ Econometrics Conference.
- European Winter Meeting of the Econometric Society* **Oct 11**
Tel Aviv, ISRAEL - Paper presented at the EWMES 38th Meeting.
- Financial Management Association* **Oct 11**
Denver, Colorado, USA - Paper presented at the Special Doctoral Session of the FMA 41st Meeting.
- European Finance Association* **Aug 11**
Stockholm, SWEDEN - Paper presented at the Doctoral Tutorial of the EFA 38th Meeting.
- Financial Risks International Forum on "Long Term Risks"* **Mar 11**
Paris, FRANCE - Paper presented at the 4th Financial Risks Forum
- NBER Summer Institute NBER-NSF Forecasting Seminar* **Jul 10**
Cambridge, Massachusetts, USA - Paper presented at the NBER Summer Institute workshop on Forecasting and Empirical Methods in Macro&Finance.
- European Finance Association* **Aug 09**
Bergen, NORWAY - Paper presented at the EFA 36th Meeting.
- Banque de France, "Financial Markets and Real Activity" Congress* **Nov 08**
Paris, FRANCE

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 “Consortium on Factor Investing”, Cambridge	2019
	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. 	