

Paula van Look Lopes Cocco

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EDUCATION

Ph.D., Economics, Boston University, Boston, MA.
Dissertation: “Essays on Consumers’ Borrowing and Default Behaviour.”
Committee Chair: Professor Laurence Kotlikoff.
Date of Completion: January 2002.

MA in Economics, Boston University, Boston, MA, 1998.

Licenciatura in Economics, Universidade Católica Portuguesa, Lisbon, Portugal, 1993.

CURRENT AND PAST POSITIONS

Research and Teaching Fellow, Department of Finance, London School of Economics, London, 2012-.

Teaching Fellow, Department of Finance, London School of Economics, London, 2009-2012.

Teaching Assistant, Finance Department, London Business School, London, 2009-2010.

Adjunct Assistant Professor, FCEE, Universidade Católica Portuguesa, Lisbon, 2008-2009.

Teaching Fellow, Department of Finance, London School of Economics, London, 2006-2008.

Post-Doctoral Researcher at the Financial Markets Group, London School of Economics, 2002-2008.

FIELDS OF INTEREST

Macroeconomics and Finance; Household Consumption, Retirement Saving and Investments;
Personal Bankruptcy and Consumer Credit.

PUBLICATIONS AND WORKING PAPERS

“Background Expenditure Risk: Implications for Household Finances and Psychological Well-being,” (with João Cocco and Francisco Gomes), work in progress, October 2015.

“Reverse Mortgage Design,” (with João Cocco), work in progress, March 2014.

“Defined Benefit or Defined Contribution? A Study of Pension Choice,” (with João Cocco), *The Journal of Risk and Insurance*, 78, 931-960, December 2011.

“How Deep is the Annuity Market Participation Puzzle,” (with Alex Michaelides and Joachim Inkmann), *Review of Financial Studies*, 24(1), 279-319, January 2011. Best Paper Award for Retirement Savings, 15th Annual Meetings German Finance Association, October 2008.

“Credit Card Debt and Default over the Life-Cycle,” *Journal of Money Credit and Banking*, 40, 4, 769-790, June 2008.

“Rare Events and Annuity Market Participation,” (with Alex Michaelides), *Finance Research Letters*, 4, 2, 82-91, June 2007.

“The Effects of Load Factors and Minimum Size Restrictions on Annuity Market Participation,” FMG DP 473 (UBS PRP 19), November 2009.

TEACHING EXPERIENCE

Teaching Fellow, Department of Finance, London School of Economics, London, 2009-

Undergraduate level (BSc Accounting and Finance):

FM212 Principles of Finance (Head Teacher);

FM320 Quantitative Finance.

Post-Graduate level (MSc Accounting and Finance):

FM430 Corporate Finance and Asset Markets.

Teaching Assistant, Finance Department, London Business School, London, 2009-2010.

Post-Graduate level (Masters in Management): CM07 Finance.

Adjunct Assistant Professor, FCEE, Universidade Católica Portuguesa, Lisbon, 2008-2009.

Undergraduate level (BSc Management and Economics): Finance I

Post-Graduate level (MSc in Economics and Finance): Investments and Topics in International Finance.

Teaching Fellow, Department of Finance, London School of Economics, London, 2006-2008.

Undergraduate level (BSc Accounting and Finance):

FM212 Principles of Finance (TA course leader);

Post-Graduate level (MSc Finance - Full Time and Evening Programme):

FM406 Topics in Portfolio Management (TA course leader).

Teaching Assistant, Universidade Católica Portuguesa, Lisbon, Portugal, 1994-95.

Undergraduate level: Macroeconomic Theory, Microeconomic Theory, Calculus.

CONFERENCE PARTICIPATIONS AND SEMINARS

Bi-Annual Household and Behavioral Finance Symposium, Cornell University, Ithaca, NY, 2/3 April 2015: presenter.

NETSPAR International Pension Workshop, Amsterdam, 28-30 January 2015: presenter.

NETSPAR/Center for Financial Studies “International Pension Workshop,” Frankfurt, 18/19 June 2013: discussant.

Paris School of Economics and LEA (INRA) workshop on “Longevity and Annuitization,” Paris, 20 Jul 2008: presenter and discussant.

NETSPAR/CEPR Conference on “European Pension Challenges,” Zurich, 5/6 Oct 2007: presenter and discussant.

CESifo Venice Summer Institute “Longevity and Annuitization,” San Servolo, 16/17 Jul 2007: discussant.

UBS Pensions Research Programme Conferences at the LSE, London:

“The Future of Pension Plan Funding,” 7/8 Jun 2007: organiser and discussant.

“Public Policy Perspectives on Pensions Reform,” 11 Mar 2005: discussant.

CEPR conferences within the “RTN Project on Financing Retirement in Europe, Public Sector Reform and Financial Market Development:”

LSE, London, 15/16 Sep 2005: discussant.

IDEI, Toulouse, 17/18 Dec 2004: discussant.

CORE, Louvain-la-Neuve, 14/15 May 2004: presenter and discussant.

Tinbergen Institute Amsterdam, Amsterdam, 1 Nov 2003: discussant.

Universitat Pompeu Fabra, Barcelona, 13/14 Dec 2002: presenter and discussant.

Netspar Workshop on “Aging Society,” 17/18 Jan 2005 Tilburg University: presenter and discussant.

Seminar at the Watson Wyatt, Reigate, Surrey, 14 May 2003.

Seminar at the UBS Pensions Research Programme, LSE, London, 18 Feb 2003.

FELLOWSHIPS

Fellowship from Calouste Gulbenkian Foundation, Portugal, 1999-2001.

Fellowship from the Portuguese N.S.F., Fundação para a Ciência e Tecnologia, 1995-1999.

NON-ACADEMIC EXPERIENCE

Trainee at the Portuguese Minister of Finance, 1993-94.

Internship at Mercedes-Benz Leasing und Finanz GmbH, Stuttgart, Germany, 1992.

Internship at Suedwestdeutsche Landesbank, Mannheim, Germany, 1991.