

Andrea Tamoni

CONTACT INFORMATION	London School of Economics Department of Finance Houghton Street London WC2A 2AE (UK)	<i>Office:</i> (+44)-(0)20-7955-7303 <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	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. Gozluklu, <i>Journal of Financial and Quantitative Analysis</i> , 46(5):1493–1520, (2011). Demographics and Stock Market Fluctuations. Joint with C. A. Favero, <i>CESifo Economic Studies</i> , 57(1):25-43, (2010).	
WORKING PAPERS AND WORK IN PROGRESS	A Persistence-Based Wold-type Decomposition for Stationary Time Series. Joint with F. Ortù, F. Severino and C. Tebaldi. News Shocks and Asset Prices. Joint with A. Malkhozov (R&R at <i>American Economic Journal: Macroeconomics</i>). Business-cycle consumption risk and asset prices. Joint with F. Bandi. Horizon-Specific Macroeconomic Risks and the Cross-Section of Expected Returns. Joint with M. Boons. The Scale of Predictability. Joint with F. Bandi, B. Perron and C. Tebaldi	

Implications of Returns Predictability Across Horizons for Asset Pricing Models. Joint with C. A. Favero, F. Ortú and H. Yang.

Maximum Likelihood Calibration . Joint with C. Julliard and M. Szreder.

CONFERENCES AND INVITED SEMINARS	<i>NBER-NSF Time Series Conference</i> St. Louis, MO, USA - Paper presented at the NBER-NSF Time Series Conference.	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, CANADA - 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 Economic Studies, Journal of Econometrics, Journal of Money, Credit, and Banking, Journal of Economic Surveys.

HONORS AND
AWARDS

Bocconi Ph.D. scholarship

2006 - 2012

TEACHING

London School of Economics: Fixed Income Markets (FM413) (2012–present), Fixed Income Securities and Credit Markets (FM405) (2013–present), Financial Econometrics for Research Students (FM481) (2013–present).

COMPUTER SKILLS

- Languages and Statistical Packages: Matlab, R, Ox, Gauss, Eviews, VBA, C++, Mathematica.
- Operating Systems: Unix/Linux, Windows.

ADDITIONAL
INFORMATION

- *Citizenship:* Italian
- *Marital Status:* Married
- *Interests:* Reading, Squash, Tennis, Volleyball.