

RUTGERS

Rutgers Business School
Newark and New Brunswick

Andrea Tamoni

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EDUCATION

PhD in Finance

Bocconi University

Essays in empirical asset pricing

ACADEMIC, GOVERNMENT, MILITARY AND PROFESSIONAL POSITIONS

Assistant Professor

Rutgers Business School

2019 - Present

Assistant Professor

London School of Economics

2012 - 2019

Associate

Deutsche Bank

2004 - 2006

JOURNAL PUBLICATIONS (PEER-REVIEWED)

Expectations and Aggregate Risk. Joint with A. Malkhozov and L. Bretscher. Forthcoming in *Journal of Monetary Economics*.

COVID-19 and the Cross-Section of Equity Returns: Impact and Transmission. Joint with L. Bretscher, A. Hsu and P. Simasek. *Review of Asset Pricing Studies*, 10(4):705–741, 2020 (2020).

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

Bond Risk Premiums with Machine Learning. Joint with D. Bianchi and M. Buchner. *Review of Financial Studies*, 34(2):1046-1089, 2020.

Spectral factor models. Joint with F. Bandi, S. E. Chaudhuri and Andrew W. Lo. Forthcoming in the *Journal of Financial Economics*.

Value Return Predictability Across Asset Classes and Commonalities in Risk Premia. Joint with B. Fahiz and M. Boons. *Review of Finance* (2020).

Level and Fiscal Policy Driven Bond Risk Premia
(with A. Hsu and L. Bretscher). *Journal of Financial Economics* (2020)

Value Return Predictability Across Asset Classes and Commonalities in Risk Premia
(with B. Fahiz and M. Boons). *Review of Finance* (2020)

A persistence-based Wold-type decomposition for stationary time series (with F. Ortú, F. Severino and C. Tebaldi). *Quantitative Economics* (2019)

The scale of predictability (with F. Bandi, B. Perron and C. Tebaldi). *Journal of Econometrics* (2019), vol. 208(1):120-140.

Implications of Return Predictability For Consumption Dynamics and Asset Pricing
(with C. Favero, F. Ortú and H. Yang). *Journal of Business and Economic Statistics* (2018), vol: 46(5):1493–1520

Long-Run Risk and the Persistence of Consumption Shocks (with F. Ortú and C. Tebaldi). *Review of Financial Studies* (2013), vol. 26(11):2876-2915.

Demographic Trends, the Dividend-Price Ratio, and the Predictability of Long-Run Stock Market Returns
(with C. A. Favero and A. E. Gozluklu). *Journal of Financial and Quantitative Analysis* (2011), vol. 46:1493-1520

Demographics and Stock Market Fluctuations
(with C. A. Favero). *CESifo Economic Studies*, Vol. 57, 1/2011

Implementing Stochastic Volatility in DSGE Models: A Comment
(with A. Hsu and L. Bretscher). *Macroeconomic Dynamics*

BOOK CHAPTER CONTRIBUTIONS

“Sparse Predictive Regressions: Statistical Performance and Economic Significance” Chapter
Title for Machine Learning and Asset Management
ISTE/Elsevier

CONFERENCE PRESENTATIONS

Eastern Finance Association
Virtual (held online)
2021

Midwest Finance Association
Virtual (held online)
2021

American Finance Association
Virtual (held online)
2021

Northern Finance Association
Virtual (held online)
2020

ITAM Finance Conference
Mexico, 9th ITAM Finance Conference
2020

UBS - NYSE Risk Premia Conference
NY, UBS Annual Conference on Factor Investing
2020

American Finance Association (AFA) Annual Meeting
San Diego, CA
2020

Stanford SITE – “Macroeconomics of Uncertainty and Volatility”
Stanford University, CA, USA
2019

SFS Finance Cavalcade
Pittsburgh, Pennsylvania
2019

Stanford SITE – “Macroeconomics of Uncertainty and Volatility”
Stanford University, CA, USA
2018

Toulouse School of Economics – “Financial Econometrics Conference”

Toulouse, France
2018

European Finance Association (EFA)
Mannheim Business School
2017

WFA
Whistler, BC, Canada.
2017

SFS Finance Cavalcade
Vanderbilt University Nashville, TN
2017

NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics
University of Pennsylvania
2016

European Finance Association
Vienna, Austria
2015

SFS Finance Cavalcade
Georgia Tech., GA, USA
2015

North American Winter Meeting of the Econometric Society
Boston, MA, USA.
2015

NBER–NSF Time Series Conference
St. Louis, MO, USA.
2014

NBER Summer Institute NBER–NSF Forecasting Seminar
Cambridge, Massachusetts, USA
2013

CONTRACTS, FELLOWSHIPS, GRANTS AND SPONSORED RESEARCH

Contract
One Bank Visitor Programme
Bank of England
May 2019 — Feb 2020

AWARDS / HONORS

Best Paper Award: Invesco Factor Investing Prize
Conference “Factor Investing” hosted by Cambridge Judge Business School (UK)
2019

Best Paper Award: Invesco IQS Factor Investing Prize
Conference “Frontiers of Factor Investing” hosted by Lancaster University (UK)
2018

Bocconi Ph.D. scholarship
Bocconi
2006-2012

DIRECTED STUDENT LEARNING (*Dissertations*)

Second advisor
Lorenzo Bretscheler (LBS)
LSE
2018

Second advisor
Svetlana Bryzgalova (Stanford)
LSE
2015

SERVICE TO THE PROFESSION (*must include Start/End Date*)

Paper Reviewer: 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.

Paper Discussant: BI-SHoF Conference 2019