

ROBERTO GOMEZ-CRAM

rgomezcram@london.edu ◇ rg4811@stern.nyu.edu ◇ rgomezcram.com ◇ [Google Scholar page](#)

ACADEMIC APPOINTMENTS

Stern School of Business, New York University Assistant Professor of Finance	August 2023 - Present
London Business School, Assistant Professor of Finance, on leave	August 2023 - Present
London Business School, Assistant Professor of Finance	August 2019 - August 2023

EDUCATION

The Wharton School of the University of Pennsylvania Ph.D. in Finance Advisors: Itamar Drechsler (co-chair), Frank Schorfheide, Robert Stambaugh, Amir Yaron (co-chair)	2014 - 2019
Instituto Tecnológico Autónomo de México (ITAM) M.A., Economic Theory B.A., Economics	2012 - 2014 2007 - 2012

RESEARCH

- *Can U.S. Treasury Markets Add and Subtract?* with H. Kung and H. Lustig
- *The Value of Software* with A. Lawrence
- *Using Social Media to Identify the Effects of Congressional Viewpoints on Asset Prices* with F. Bianchi and H. Kung [Review of Financial Studies](#), accepted
- *Measuring the Expected Effects of the Global Tax Reform* with M. Olbert [Review of Financial Studies](#), 2023
- *Threats to Central Bank Independence: High-Frequency Identification with Twitter* with F. Bianchi, T. Kind and H. Kung [Journal of Monetary Economics](#), 2023
- *Late to Recessions: Stocks and the Business Cycle* [Journal of Finance](#), 2022
- *Real-time Price Discovery via Verbal Communication: Method and Application to FedSpeak* with M. Grotteria. [Journal of Financial Economics](#), 2022
- *How Important are Inflation Expectations for the Nominal Yield Curve?* with A. Yaron. [Review of Financial Studies](#), 2021

RESEARCH AREAS

Asset pricing, investments, econometrics

HONORS AND AWARDS

- Junior Faculty Research Award, London Business School, 2022
- 2018 BlackRock Applied Research Award, finalist
- PanAgora Asset Management Dr. Richard A. Crowell Memorial Prize 2018, second prize.
- John Hodges PhD Prize in Finance, 2017
- XXIX IMEF-Ernst & Young National Award for Financial Research (first place), 2013

SEMINAR AND CONFERENCE PRESENTATIONS (* SCHEDULED) (+COAUTHOR)

- 2023: Wisconsin School of Business*; Stockholm Business School*; Stockholm School of Economics*; USC Marshall*; INSEAD*; Bocconi University*; Tuck School of Business; HEC Paris
- 2022: Chicago Booth Asset Pricing Conference; 35th AFBC, Sydney Australia; Norwegian School of Economics; Vienna Graduate School of Finance; Durham University; NYU Stern, Blackrock Alpha Research Seminar Series; National Tax Association Annual Conference on Taxation; Bristol Financial Markets Conference; London Business School; Goethe University Frankfurt; EFA (x2); Behavioural Finance Working Group; 4th Future of Financial Information Conference; 5th World Symposium on Investment Research
- 2021: London Business School, University of London Birkbeck; Alliance MBS Business School; Richmond Fed; Seminar in Economics and Data Science at ETHZürich; NBER Summer Institute; European Winter Finance Conference; Winter Research Conference on Machine Learning and Business; SRC LSE Research Seminar
- 2020: University of Hong Kong Research Seminar; BI Norwegian Business School; ECB-RFS Macro-Finance Conference; SGF Conference; 7th SAFE Asset Pricing Workshop; CEMLA XXV Meeting of the Central Bank Researchers Network; Triangle Macro-Finance Workshop
- 2019: Tilburg University; 10th Advances in Macro Finance Tepper-LAEF Conference; Rochester; UCSD Rady; Stanford GSB; London Business School; NY Fed; Texas A&M; Young Scholars Finance Consortium; Goldman Sachs
- 2018: BlackRock; Panagora Asset Management; USC Marshall PhD Conference in Finance; ITAM Alumni Conference
- 2017: FMA; Central Bank of Mexico; SoFiE Financial Econometrics Schools

TEACHING

London Business School

Investments Fundamentals, Masters in Financial Analysis: August 2019 - Present

Investments, Masters in Finance: August 2021 - Present

Finance I, Masters in Management: August 2022 - Present

REFEREE

American Economic Review, Journal of Finance, Review of Financial Studies, Journal of Financial and Quantitative Analysis, Management Science, Journal of Empirical Finance; American Economic Journal: Macroeconomics.

ORGANIZING COMMITTEE MEMBER

European Winter Finance Conference, European Finance Association Meeting, LBS Summer Finance Symposium.