ROBERTO GOMEZ-CRAM

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ACADEMIC APPOINTMENTS

London Business School — September 2024 - Present
Assistant Professor of Finance

Stern School of Business, New York University — August 2023 - August 2024
Assistant Professor of Finance

London Business School — August 2019 - August 2023
Assistant Professor of Finance

EDUCATION

The Wharton School of the University of Pennsylvania — 2014 - 2019
Ph.D. in Finance
Advisors: Itamar Drechsler (co-chair), Frank Schorfheide,
Robert Stambaugh, Amir Yaron (co-chair)

Instituto Tecnológico Autónomo de México (ITAM)
M.A., Economic Theory — 2012 - 2014
B.A., Economics — 2007 - 2012

RESEARCH PAPERS

Working Papers

- *Financial Prediction Markets: A New Measure of Earnings Expectations* with Y. Guo, T. I. Jensen, and H. Kung, 2026. SSRN
- *Government Funding Costs Under Financial Repression* with H. Kung, H. Lustig, and D. Zeke, 2026. SSRN
- *Fiscal Redistribution Risk in Treasury Markets* with H. Kung, H. Lustig, and D. Zeke, 2026. SSRN
- *Government Spending and Rising Industry Stars* with Y. Guo, H. Kung, and L. Mecca, 2025. SSRN

Revise and Resubmit

- *Prediction Market Accuracy: Crowd Wisdom or Informed Minority?* with Y. Guo, T. I. Jensen, and H. Kung. Review of Financial Studies, revise and resubmit.
- *Can U.S. Treasury Markets Add and Subtract?* with H. Kung and H. Lustig. Journal of Financial Economics, revise and resubmit.

Published

- *The Value of Software* with A. Lawrence. American Economic Review, 115(10), 2025.
- *Government Debt in Mature Economies. Safe or Risky?* with H. Kung and H. Lustig. 2024 Jackson Hole Economic Policy Symposium Proceedings, Federal Reserve Bank of Kansas City.
- *Using Social Media to Identify the Effects of Congressional Viewpoints on Asset Prices* with F. Bianchi and H. Kung. Review of Financial Studies, 37, 2024.

- *Measuring the Expected Effects of the Global Tax Reform* with M. Olbert. Review of Financial Studies, 36, 2023.
- *Threats to Central Bank Independence: High-Frequency Identification with Twitter* with F. Bianchi, T. Kind, and H. Kung. Journal of Monetary Economics, 135, 2023.
- *Late to Recessions: Stocks and the Business Cycle*. Journal of Finance, 77(2), 2022.
- *Real-Time Price Discovery via Verbal Communication: Method and Application to Fedspeak* with M. Grotteria. Journal of Financial Economics, 143, 2022.
- *How Important Are Inflation Expectations for the Nominal Yield Curve?* with A. Yaron. Review of Financial Studies, 34, 2021.

HONORS AND AWARDS

- PanAgora Asset Management Dr. Richard A. Crowell Memorial Prize 2025, third prize
- Junior Faculty Research Award, London Business School, 2025
- AEJ: Macroeconomics Excellence in Reviewing Award, 2025
- Best Paper Award at the 2024 UC Davis-FMA Napa Finance Conference
- Junior Faculty Research Award, London Business School, 2022
- Best Paper Award at the 2019 FMA Applied Finance Conference
- 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 (+ PRESENTED BY CO-AUTHOR)

- 2026: HKUST; Aalto University; Yale University; SFS Cavalcade; EFA
- 2025: Yale University; UC Berkeley; SFS Cavalcade; EFA
- 2024: Frankfurt School; Rotterdam; Maastricht; SITE 2024; 2024 UBC Summer Finance Conference+; 2024 Jackson Hole Economic Policy Symposium+; NBER SI 2024 Monetary Economics+; Wharton+; Harvard Business School; 2024 David Backus Memorial Conference; 2024 Napa/Sonoma Finance Conference+; SED BCN 2024; 2024 University of Kentucky Finance Conference+; 2024 Duke-UNC Asset Pricing Conference+; ESSFM 2024; Banco de Mexico; Georgia State University; 2024 NBER LTAM+
- 2023: Wisconsin School of Business; Stockholm Business School; Stockholm School of Economics; Eddie Lunch at Stanford GSB+; USC Marshall; Federal Reserve Bank of Philadelphia+; 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 ETH Zürich; 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 A, Masters in Management	August 2022 - Present

Stern School of Business, New York University

Foundations of Finance	January 2024 - May 2024

REFEREE

American Economic Review, Journal of Finance, Journal of Financial Economics, 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, WFA Meeting, Adam Smith Workshop, SFS Cavalcade North America, FMA European Conference.

RESEARCH AREAS

Asset pricing, macro-finance, investments, econometrics