# ROBERTO GOMEZ-CRAM

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## ACADEMIC APPOINTMENTS

**London Business School,** **August 2019 - Present**
**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 AREAS

**Asset pricing, investments, econometrics**

## PUBLICATIONS

1. **Measuring the Expected Effects of the Global Tax Reform**
   **with M. Olbert**
   ***Review of Financial Studies*, accepted**
2. **Threats to Central Bank Independence: High-Frequency Identification with Twitter**
   **with F. Bianchi, T. Kind and H. Kung**
   ***Journal of Monetary Economics*, forthcoming**
3. **Late to Recessions: Stocks and the Business Cycle**
   ***Journal of Finance*, Volume 77, Issue 2, April 2022**
4. **Real-time Price Discovery via Verbal Communication: Method and Application to Fedspeak**
   **with M. Grotteria.**
   ***Journal of Financial Economics*, Volume 143, Issue 3, March 2022**
5. **How Important are Inflation Expectations for the Nominal Yield Curve?**
   **with A. Yaron.**
   ***Review of Financial Studies*, Volume 34, Issue 2, February 2021**

## WORKING PAPERS

1. Using Social Media to Identify the Effects of Congressional Viewpoints on Asset Prices
   with F. Bianchi and H. Kung
   *Review of Financial Studies*, Revise and resubmit
2. The Value of Software
   with A. Lawrence
3. Do market prices reflect biased information? Evidence from voluntary corporate disclosures
   with M. Grotteria

## 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)

- 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; AEA meetings*; National Tax Association Annual Conference on Taxation*; Bristol Financial Markets Conference; NBER Business Tax Conference - Economic Analysis of Business Taxation+; UNC Tax Center Tax Policy Research Series+; University of Mannheim+, London Business School; IESEG School of Management; the 8th Berlin-Vallendar Conference on Tax Research; 12th EIASM Conference on Current Research on Taxation+; 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 an 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**

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| **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.**