Roberto Gomez-Cram **October 2021**

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Academic Appointments

08/2019 - Present London Business School, Assistant Professor of Finance.

Education

Ph.D., Finance, University of Pennsylvania, May 2019.
M.A., Finance, University of Pennsylvania, May 2016.
M.A., Economic Theory, Instituto Tecnológico Autónomo de México (ITAM), 2014.
B.A., Economic, Instituto Tecnológico Autónomo de México (ITAM), 2011.

Research Interests

Asset Pricing, Applied Time Series Econometrics, Investments.

Research Papers

"Using Social Media to Identify the Effects of Congressional Viewpoints on Asset Prices" with Francesco Bianchi and Howard Kung
Last revised: October 2021.

"Real-time Price Discovery via Verbal Communication: Method and Application to Fedspeak" with Marco Grotteria.
Last revised: October 2021.

"Late to Recessions: Stocks and the Business Cycle".
Journal of Finance, Forthcoming.

"How Important are Inflation Expectations for the Nominal Yield Curve?"
with Amir Yaron. The Review of Financial Studies, Volume 34, Issue 2, February 2021.

Research before graduate studies

Can Matching frictions explain the increase in Mexican unemployment after 2009? with Arroyo, J., and Lever, C. *Banco de México Research Document 2014-08*

Fellowships, Honors, and Awards

2018 BlackRock Applied Research Award, finalist.

PanAgora Asset Management Dr. Richard A. Crowell Memorial Prize 2018, second prize.

Rodney L. White Center for Financial Research Grant, 2018.

Jacobs Levy Equity Management Center for Quantitative Financial Research Grant,2017.

John Hodges PhD Prize in Finance, 2017.

Wharton Doctoral Travel Grant, 2016.

Dean's Fellowship for Distinguished Merit, Wharton School, 2014-2019.

XXIX IMEF-Ernst & Young National Award for Financial Research (first place), 2013.

Highest Honor for undergraduate thesis, 2013.

Graduate studies Scholarship – ITAM – Merit based, 2011.

Conference Participation

Seminar in Economics an Data Science at ETHZürich 2021, NBER Summer Institute 2021, European Winter Finance Conference 2021,Winter Research Conference on Machine Learning and Business 2021, SRC LSE Research Seminar 2021, University of Hong Kong Research Seminar 2020, BI Norwegian Business School 2020, ECB-RFS Macro-Finance Conference 2020, SGF Conference 2020, 7th SAFE Asset Pricing Workshop 2020; CEMLA XXV Meeting of the Central Bank Researchers Network 2020; Triangle Macro-Finance Workshop 2020; Tilburg University 2019; 10th Advances in Macro Finance Tepper-LAEF Conference 2019; Rochester; UCSD Rady; Stanford GSB; London Business School; NY Fed; Texas A&M;Young Scholars Finance Consortium; Goldman Sachs; BlackRock; Panagora Asset Management 2018; USC Marshall PhD Conference in Finance 2018; 2018 ITAM Alumni Conference; FMA 2017; Central Bank of Mexico 2017; SoFiE Financial Econometrics Schools 2017.

Conference Discussions

EFA2021, "The Voice of Monetary Policy" by Yuriy Gorodnichenko, Tho Pham, and Oleksandr Talavera.

NFA2020, "Identifying Financial Crises Using Machine Learning on Textual Data" by Mary Chen, Matthew Deininger, Seung Jung Lee, and Martin J. Sicilian.

Teaching

London Business School, London, UK

Investments Fundamentals - Masters in Financial Analysis, 2019 -

Investments - Masters in Finance, 2021 -

Refereeing

Journal of Finance, Management Science, Journal of Banking and Finance,The Review of Asset Pricing Studies, Economics Letters.

Relevant Positions

Assistant Economist, Economic Studies Department, Central Bank of Mexico, 2012-2014.

Research Intern, Economic Studies Department, Central Bank of Mexico, 2011.

Languages

Spanish (native), English (fluent), German (fluent).

References

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