

# ROBERTO GOMEZ-CRAM

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## ACADEMIC APPOINTMENTS

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London Business School,  
Assistant Professor of Finance

August 2019 - Present

## EDUCATION

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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 AREAS

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Asset pricing, investments, econometrics

## PUBLICATIONS

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1. [Threats to Central Bank Independence: High-Frequency Identification with Twitter](#)  
with F. Bianchi, T. Kind and H. Kung  
*Journal of Monetary Economics*, forthcoming
2. [Late to Recessions: Stocks and the Business Cycle](#)  
*Journal of Finance*, Volume 77, Issue 2, April 2022
3. [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
4. [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

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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. [Measuring the Expected Effects of the Global Tax Reform](#)  
with M. Olbert  
*Review of Financial Studies*, Revise and resubmit
3. [The Value of Software](#)  
with A. Lawrence
4. [Do market prices reflect biased information? Evidence from voluntary corporate disclosures](#)  
with M. Grotteria

## HONORS AND AWARDS

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- 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)

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- 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<sup>+</sup>; UNC Tax Center Tax Policy Research Series<sup>+</sup>; University of Mannheim<sup>+</sup>, London Business School; IESEG School of Management; the 8th Berlin-Vallendar Conference on Tax Research; 12th EIASM Conference on Current Research on Taxation<sup>+</sup>; 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

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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

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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.