

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

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

- [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

- [Measuring the Effects of the Global Tax Reform - Evidence from High-frequency Data](#)
with M. Olbert
Review of Financial Studies, Revise and resubmit
- [The Value of Software](#)
with C. Dursteler and A. Lawrence
- [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: 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 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.