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Employment

Copenhagen Business School

- Assistant Professor, June 2015 ...

Imperial College Business School

- Senior Teaching Fellow, Sept 2014 - Sept 2015

Education

Imperial College, London Sept 2008 - Dec 2014
Business School

- PhD Financial Economics

Imperial College, London Sept 07 - Sept 08
Business School & The Department of Earth Science and Engineering.

- MSc (distinction) Metals and Energy Finance,

University College London Sept 02 - Sept 06
Department of Mathematics and Astronomy

- BSc (1st class Honours) & MSc (distinction) Physics

Research Papers

Bond Markets and Conventional Monetary Policy, with Andrea Buraschi (2015), forthcoming in the 'Handbook of Fixed Income' edited by Pietro Veroniesi.

Bond Markets and Unconventional Monetary Policy, with Andrea Buraschi (2015), forthcoming in the 'Handbook of Fixed Income' edited by Pietro Veroniesi.

Model Disagreement and Real Bonds*, Job Market Paper (2015).

Expected Term Structures, with Andrea Buraschi and Ilaria Piatti (2014).

Monetary Policy and Treasury Risk Premia, with Andrea Buraschi and Andrea Carnelli. (2013), Winner of the Garp Best Paper Award in Financial Risk Management 2013.

Believe It or Not: Taylor Rule Uncertainty, with Andrea Buraschi and Andrea Carnelli. (2012), Modern Macroeconomic Policy Making, 2013, by Cambridge University Press.

Term Structure Models with Differences in Beliefs, with Andrea Buraschi. (2012).

Conferences

Model Disagreement and Real Bonds
INQUIRE London (2014)***
Monetary Policy and Treasury Risk Premia American Finance Association Meetings, San Diego (January 2013), SGF conference Zurich (April 2013)***, EFMA Reading (June 2013)*** , European Finance Association Meeting, Lugano (2014), Yield Curve 2014, ECB Frankfurt
Believe It or Not: Taylor Rule Uncertainty
Money Macro and Finance Conference, Trinity College (September 2012), Bank of England Lunchtime Seminar Series (September 2012)***, ECB internal seminar (October 2012)***.
Term Structure Models with Differences in Beliefs:
SAFE Conference in Verona (June 2010)***, Imperial College Hedge Funds Conference (December 2010), SGF Conference Zurich (April 2011)***, Western Finance Association Meeting (June 2011); European Finance Association Meeting (August 2011)***, Cambridge Macro-Finance Conference (September 2011)***, CEPR Gerzensee European Summer Symposium (2011), American Finance Association Meetings, Chicago (January 2011).
****own presentation*

Discussions

Asset Pricing without Garbage by Kroencke, EFA (2014), **Liquidity Adjusted CAPM: International Evidence** by Malkhozov, Mueller, Vedolin, Venter, International Finance Conference Imperial College (2014), **On Financial Risk and the Safe Haven Characteristics of the Swiss Exchange Rate** by Grisse and Nitschka, SGF (2013), **Observation Driven Mixed Measurement Dynamic Factor Models with an Application to Credit Risk** by Creala, Schwaabb, Koopman, and Lucas, Empirical Modelling of Financial Markets, Brunel University (2012), **The Stock Market Impact of Corporate Bond Rating Changes: New Evidence from the UK and Australian Stock Markets** by Taib, Iorio, Hallahan, and Bissoondoyal-Bheenick, EFMA (2012), **Ambiguity Shifts** by Nina Boyarchenko, EFA (2011), **Collateral Smile** by Leopold and Su, SGF (2011),

Awards

- GARP Risk Management Research Award (2013)
- AFA Doctoral Student Travel Grant (2012)
- Carefin-Bocconi Research in Finance Grant Award (2011)
- Winner Q-Group Grant Award (2011)

Teaching Experience

- **Credit Risk: Lecturer** — **April 2014**
- **Matlab: Lecturer** — **September 2014**
- **Volunteer Advanced Math Teacher, The City Academy, Hackney.** — **September 2011 -** ...
- Derivatives: MSc TA — Spring 2014
- Advanced Theory of Finance: PhD TA — Autumn 2009, Autumn 2010, Spring 2014
- Empirical Asset Pricing: PhD TA — Summer 2010, Summer 2011
- Advanced Financial Investments: MSc — Spring 2014
- Debt Markets and the Macro Economy: LSE Summer School TA — August 2013, August 2014
- Pre-sessional Maths: MBA TA — Summer 2013

- Business Economics: MBA TA — Spring 2013
- Market Microstructure: MSc TA — Autumn 2011
- Investments and Portfolio Management: MSc TA — Autumn 2011
- Quantitative Methods: MBA TA — Summer 2009, summer 2010, summer 2010
- Asset Pricing and Derivatives: MSc TA — Spring 2008, Spring 2009

Industry Experience

Pantheon Venture — Jun 13 - Dec 13
Primaries Research

Bank of England — Apr 13 - Jun 13
Macro Analysis • Research Fellow

European Central Bank — Oct 12 - Apr 13
Capital Markets • OMT / Fair yields

Bank of England Summer Internship — May 12 - Oct 12
Macro Analysis • Term Structure Estimation

References

- Andrea Buraschi
  Chair in Finance
  Imperial College Business School London
  Email: andrea.buraschi@imperial.ac.uk
- Fabio Trojani
  Senior Chair
  University of Lugano & Swiss Finance Institute
  Email: fabio.trojani@usi.ch
- Harjoat Bhamra
  Professor of Finance
  Sauder School of Business & Imperial College Business School London
  Email: h.bhamra@imperial.ac.uk
- Marcin Kacperczyk
  Professor of Finance
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- Andrea Vedolin
  Assistant Professor of Finance
  London School of Economics
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