

MARCO ROSSI

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Employment

- **Texas A&M University**—College Station, TX
Visiting Assistant Professor of Finance: June 2014–present
- **University of Notre Dame**—Notre Dame, IN
Assistant Professor of Finance: July 2010–May 2014

Education

- **Pennsylvania State University, Department of Finance**—University Park, PA, USA
Ph.D. in Finance: August 2005–August 2010
- **Duke University, Department of Economics**—Durham, NC, USA
M.A. in Economics: August 2003–May 2005
- **Bocconi University, Department of Economics**—Milan, Italy
“Laurea” in Economics, cum Laude: September 1997–April 2002

Research

- **Publications**
 - “Realized Volatility, Liquidity, and Corporate Yield Spreads”
Quarterly Journal of Finance, 2014
 - “The Role of Heterogeneity in Asset Pricing: The Effect of a Clustering Approach”, with Olesya Grishchenko
Journal of Business & Economic Statistics, 2012
- **Working Papers**
 - “Arbitrage Crashes: Slow-moving Capital or Market Segmentation?”, with Jens Dick-Nielsen
R&R at JF
 - “Dual Ownership, Returns, and Voting in Mergers”, with Andriy Bodnaruk
R&R at JFE
 - “Sentiment and Corporate Bond Valuations Before and After the Onset of the Credit Crisis”, with Jingzhi Huang and Yuan Wang
R&R at JFQA
 - “Return Predictability Under the Alternative”, with Tim Simin and Daniel Smith
 - “Return Smoothing and its Implications for Performance Analysis of Hedge Funds”, with Jingzhi Huang and John Liechty
 - “Market Participation and Dividend Clienteles”
- **Work in Progress**
 - “Corporate Bond Dealer Inventory and the Cost of Immediacy”, with Jens Dick-Nielsen

Teaching

- **University of Notre Dame, Department of Finance**
 - Corporate Financial Management (FIN20150), Fall 2010, 2011, 2012
- **Pennsylvania State University, Department of Finance**
 - Derivatives (FIN410), Summer 2006 and Fall 2009
 - Student evaluations of 6.63/7 and Ossian R. MacKenzie Teaching Award (2008)
- **Bocconi University, Department of Economics**
 - TA for Intermediate Microeconomics, Spring 2003

Invited Talks and Conference Presentations

- **Invited Talks** (** indicates paper presented by coauthor)
 - 2013: Texas A&M
 - 2012: University of South Carolina (Fixed Income Conference)
 - 2010: University of Notre Dame, Federal Reserve (Board), University of Western Ontario, Washington University (in St Louis), University of Washington, University of Venice*, Queens University*
 - 2009: New Economic School*, University of Missouri, University of Kansas, Bank of Canada, Seattle University, HEC Montreal, Drexel University, Northeastern University, University of New South Wales
- **Conference Presentations** (** indicates paper presented by coauthor)
 - FMA* (Nashville, October 2014)
 - Lone Star Conference (Houston, September 2014)
 - Drexel Corporate Finance Conference* (Philadelphia, April 2014)
 - European Winter Finance Summit* (Zermatt, Switzerland, March 2014)
 - Finance Down Under* (Melbourne, Australia, March 2014)
 - Northern Finance Association (Quebec City, Canada, September 2013)
 - Itam Finance Conference (Mexico City, Mexico, June 2013)
 - Mathematical Finance Days (Montreal, Canada, April 2013)
 - Indiana State Finance Conference (Purdue, IN, August 2012)
 - Indiana State Finance Conference (Notre Dame, IN, August 2011)
 - Derivatives Securities and Risk Management Conference (FDIC, March 2011)
 - Indiana State Finance Conference (Bloomington, IN, August 2010)
 - French Finance Association International Meeting* (Saint-Malo, France, May 2010)
 - Derivatives Securities and Risk Management Conference (FDIC, April 2010)
 - Financial Management Association (Reno, October 2009)
 - Northern Finance Association (Niagara, Canada, September 2009)
 - European Finance Association* (Bergen, Norway, August 2009)
 - Multinational Finance Society Meetings* (Crete, Greece, June 2009)

- Eastern Finance Association Meetings* (Washington, DC, May 2009)
- American Finance Association (San Francisco, January 2009)
- Financial Management Association (Dallas, October 2008)
- Financial Management Association (Prague, Czech Republic, June 2008)
- Washington Area Finance Association* (Washington DC, April 2008)
- Northern Finance Association* (Toronto, Canada, October 2007)
- European Financial Management (Vienna, Austria, June 2006)

- **Conference Discussions**

- Financial Management Association (Chicago, October 2013)
- Northern Finance Association (Quebec City, Canada, September 2013)
- USC Fixed Income Conference (Charleston, SC, April 2013)
- Midwest Finance Association (Chicago, March 2013)
- Northern Finance Association (Niagara, Canada, September 2012)
- Northern Finance Association (Niagara, Canada, September 2009)
- Financial Management Association (Dallas, October 2008)
- European Financial Management (Vienna, Austria, June 2006)

Other Academic Activities

- **Ad-hoc Referee**

- *Review of Financial Studies, Management Science, Journal of Banking and Finance, Journal of Empirical Finance, Quantitative Finance, International Review of Finance, Finance Research Letters*

- **Book Review**

- Principles of Finance with Excel, Simon Benninga, Oxford University Press, USA; second edition

Work Experience

- **Bocconi University, IGIER**—Milan, Italy
Research/Teaching Assistant: January 2003–July 2003
- **Dresdner Kleinwort Wasserstein**—London, UK
Foreign Exchange Sales and Trading - Analyst: April 2002–November 2002
 - Sales and trading of exotic options, swaps and other derivatives
 - Quoted option products to Italian institutional investors and corporations
- **Julius Baer**—Milan, Italy
Internship in the Investment Funds Division: June 2000–December 2000

Grants and Awards

- Smeal Dissertation Research Grant (2008, 2009)
- Semifinalist for best investments paper award at the 2009 FMA

- Liberti/Olian Scholarships for 2009-2010 for academic excellence
- AFA 2009 PhD student travel grant
- Ossian R. MacKenzie Teaching Award (2008)
- Kenneth J. Carey Memorial Scholarship (2007) for research and academic performance

Computer and Language Skills

- Proficient in Matlab, SAS, L^AT_EX, Perl, SQL
- Familiar with Stata, Minitab, Eviews, R, C++, Unix, Parallel Computing
- Fluent Italian and English
- Good French

Additional Information

- **Other Publications**
 - **“Hydromedusa Blooms with Upwelling Events in the Bay of Panama, Tropical East Pacific”, *Journal of Plankton Research* , 30(7):783-793 (2008) - Journal Cover**
with Miglietta M.P., and Collin R. (Smithsonian Tropical Research Institute, Panama)
- **Pacific Institute of Mathematical Sciences (PIMS) - UBC**—Vancouver, Canada
Summer School in Mathematical Finance and Economics: July 2006
- **Koc University, Department of Economics** — Istanbul, Turkey
Exchange Program: September 1999–January 2000
- One-year high school exchange program in Colorado, USA (1995-1996)

Last updated: October 1, 2014