

Federico Gavazzoni

Last Updated: August 2017

University Address:

INSEAD

Boulevard de Constance

77305 Fontainebleau - France

Email: federico.gavazzoni@insead.edu

Website: <http://www.federicogavazzoni.com>

Tel: +33 1 60 72 48 95

Fax: +33 1 60 72 40 45

EMPLOYMENT

Assistant Professor of Finance, INSEAD, 2012-present

EDUCATION

Ph.D. in Financial Economics, Carnegie Mellon University, 2012

M.S. in Industrial Administration (Finance), Carnegie Mellon University, 2008

M.Sc. in Finance, Birkbeck College, University of London, 2005

B.A. in Financial Markets and Institutions, Bocconi University, 2004

AREAS OF INTEREST

Asset Pricing, International Finance, Macroeconomics, Monetary Policy

PUBLICATIONS

*Currency Risk Factors in a Recursive Multi-Country Economy, (with Riccardo Colacito, Mariano Croce, and Robert Ready). *Journal of Finance* (forthcoming).

WORKING PAPERS

*Monetary Policy and the Uncovered Interest Rate Parity Puzzle, (with David K. Backus, Chris Telmer and Stanley E. Zin). *R&R Journal of Finance*.

*International R&D Spillovers and Asset Prices, (with Ana Maria Santacreu).

*Currency Risk and Pricing Kernel Volatility, (with Batchimeg Sambalaibat and Chris Telmer).

*Nominal Frictions, Monetary Policy, and Long-Run Risk.

SEMINAR PRESENTATIONS

2017: Bank of Lithuania

2016: University of Rochester

2014: Federal Reserve Bank of Saint Louis

2012: Bocconi University, Federal Reserve Board, INSEAD, Warwick Business School, University of British Columbia

2011: Carnegie Mellon University, New York University

CONFERENCE PRESENTATIONS

*Monetary Policy and the Uncovered Interest Rate Parity Puzzle.

2013: American Finance Association Meeting

2010: European Finance Association Meeting, Western Finance Association Meeting, Trans-Atlantic Doctoral Conference (London Business School)

*Currency Risk Factors in a Recursive Multi-Country Economy.

2016: Swiss Society for Financial Market Research

2015: American Economic Association Meeting, European Finance Association Meeting, NBER (IAP)

*International R&D Spillovers and Asset Prices.

2016: American Economic Association Meeting, European Finance Association Meeting

2015: European Finance Association Meeting

2014: Society for Economic Dynamics Meeting

*Currency Risk and Pricing Kernel Volatility.

2013: 11th International Paris Finance Meeting, European Finance Association Meeting, Western Finance Association Meeting

2012: Society for Economic Dynamics Meeting

*Nominal Frictions, Monetary Policy, and Long-Run Risk.

2014: Joint French Macro Workshop (Banque de France)

HONORS & AWARDS

Deans' Commendation for Excellence in MBA Teaching, 2014-present

Best Teacher Award (MBA Core Courses, nominated), 2014-present

Invited member of the Macro Finance Society, 2013-present

Research Grant for "International Comovement through Endogenous Long Run Risk", INSEAD, 2014

Research Grant for "Monetary Policy and Models of Exchange Rate Risk Premium", INSEAD, 2012

Alexander Henderson Award for Excellence in Economic Theory, Carnegie Mellon University, 2012

American Finance Association Travel Grant, 2009

William Larimer Mellon Fellowship, Carnegie Mellon University, 2006-2009

Marc Vellrath Fellowship, Carnegie Mellon University, 2006-2007

ACADEMIC SERVICE

Ad Hoc Referee:

Journal of Empirical Finance, Journal of Monetary Economics, Macroeconomic Dynamics, Review of Finance, Review of Financial Studies

Committee Member:

European Finance Association, 2016-present

Midwest Finance Association, 2016

Service at INSEAD:

Organizing Committee: Finance Seminar Series, 2012-2014

PhD Advisor: Daphne Hart, 2012-2013

PhD Dissertation Committee: Rui Guo, 2015

Finance Digital Learning Committee: 2015-present

MBA Curriculum review member: 2016-present

TEACHING EXPERIENCE

Instructor:

Financial Markets and Valuation - MBA. INSEAD, 2013-present

Empirical Asset Pricing - PhD, INSEAD, 2015-present

Foundations of Financial Economics - PhD, INSEAD, 2017

Leading Management Education Programme, Finance, INSEAD, 2016-present

Company Specific Programmes, Executive Education (ABN Amro, Unilever), Macroeconomics, INSEAD, 2016-present

Finance Masterclass - MBA and Master of Finance. INSEAD, 2014, 2017

Mathematics for Economists - PhD. Carnegie Mellon University, 2008

Teaching Assistant:

Macroeconomics for Computational Finance - MSCF (Chris Telmer, Duane Seppi), Finance - MBA (Shimon Kogan), Financial Economics - MBA (Chris Telmer). Carnegie Mellon University, 2008-2011

Teaching and Research Assistant:

Derivatives - MSc. Bocconi University, 2006

WORK EXPERIENCE

Credit Sales and Structuring, JPMorgan Chase & Co., London, 2005

Business Development Manager Assistant, Australian Consulate General, Milan, 2003

REFERENCES

Burton Hollifield
Professor of Financial Economics
Carnegie Mellon University
burtonh@andrew.cmu.edu
+1 (412) 268-6505

Lars-Alexander Kuehn
Associate Professor of Finance
Carnegie Mellon University
kuehn@cmu.edu
+1 (412) 268-8501

Chris Telmer
Associate Professor of Financial Economics
Carnegie Mellon University
telmerc@andrew.cmu.edu
+1 (412) 268-8838

Stanley E. Zin
Berkley Professor of Economics and Business
Leonard N. Stern School of Business
stan.zin@nyu.edu
+1 (212) 998-0860