Marco Sammon

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Evanston, IL 60201

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EDUCATION

Northwestern University, Kellogg School of Management, Evanston, IL

Ph.D., Finance, Expected: Summer 2020

Tufts University, Medford, MA

B.A., Quantitative Economics, May 2013 Summa Cum Laude, with Highest Thesis **Honors**

Research EXPERIENCE Research Assistant

January 2016 to Present

Finance Department,

Kellogg School of Management Supervisor: Ravi Jagannathan

Research Assistant

September 2016 to Present

The National Bureau of Economic Research,

Supervisors: Scott Baker, Nick Bloom, Steven Davis

Senior Research Assistant

May 2013 to July 2015

Supervision, Regulation & Credit, Federal Reserve Bank of Boston

Supervisors: Jose Fillat, Satadru Hore, Alexey Levkov

Papers in PREPARATION

- 1. Scott Baker, Nicholas Bloom, Steven Davis and Marco Sammon, "What Triggers Large Stock Market Jumps?" (February, 2018)
- 2. Marcelo Bianconi and Marco Sammon, "Pricing Dollar Strength Risk" (August, 2017). Available at SSRN: https://ssrn.com/abstract=2841959

Refereed Journal **PUBLICATIONS**

- 1. Ravi Jagannathan, Ashwin Ravikumar and Marco Sammon, "Environmental, Social, and Governance Criteria: Why Investors are Paying Attention." Journal of Investment Management, January 2018. Available at http://www.nber.org/papers/w24063.
- 2. Marcelo Bianconi, Scott MacLachlan and Marco Sammon, "Implied volatility and the risk-free rate of return in options markets." The North American Journal of Economics and Finance, January 2015.

Based on my Senior Honors Thesis at Tufts University.

Teaching EXPERIENCE Teaching Assistant

2016-2017

FINC 430 - Finance 1

Department of Finance, Kellogg School of Management