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Federico M. Bandi
James Carey Endowed Professor

Academic Positions

Johns Hopkins University, Carey Business School

Since Aug '17	*James Carey Endowed Professor*
Aug '09-Aug '17	*Professor of Economics and Finance*

University of Chicago, Booth School of Business

Sept '08 –Aug '09	*Associate Professor of Econometrics and Statistics and the 2008/2009 David W. Johnson Professor*
July '05 –July '06	*Associate Professor of Econometrics and Statistics and the 2005/2006 David W. Johnson Professor*
Sept '03 –Aug '09	*Associate Professor of Econometrics and Statistics*
Jan '00 – Aug '03	*Assistant Professor of Econometrics and Statistics*
Sept '99 – Dec '99	*Instructor of Econometrics and Statistics*

Education

Yale University, New Haven, CT, U.S.A

Ph.D. in Economics with distinction, December 1999
(Fields: Finance and Econometrics)

M.Phil in Economics, December 1998
M.A in Economics, November 1996

Bocconi University, Milan, Italy

M.A in Economics, July 1995
Laurea in Economics (Magna cum Laude), July 1994
(Fields: Finance and Monetary Theory)

Queen Mary and Westfield College, London, England
(January 1992 - June 1992)

Erasmus exchange program (Coursework in Finance and International Economics)

Editorial Activities

Current:

Associate Editor, *Econometric Theory*, January 2005 – present
Associate Editor, *Journal of Financial Economics,* November 2021 - present

Past:
Joint Managing Editor, *Journal of Financial Econometrics*, July 2015 – July 2019
Co-Editor, *Journal of Financial Econometrics*, July 2012 – June 2015
Associate Editor, *Journal of Financial Econometrics,* January 2005 – July 2012
Associate Editor, *Journal of Business and Economic Statistics,* January 2005 – December 2021
Associate Editor, *Econometrics Journal*, March 2008 – December 2022

Joint Guest Editor, *Econometrics*, Special issue: "Celebrated Econometricians: Peter Phillips"

Research interests

Finance and Econometrics

Publications

"Systematic staleness" (with Davide Pirino and Roberto Reno')
Journal of Econometrics, 238 (2024)

"Return predictability with endogenous growth" (with Lorenzo Bretscher and Andrea Tamoni)
Journal of Financial Economics, 150 (2023)

"Business-cycle consumption risk and asset prices" (with Andrea Tamoni)
Journal of Econometrics, 237 (2023)

"Spectral financial econometrics" (with Andrea Tamoni)
Econometric Theory, 38 (2022) 1175-1220

"β in the tails" (with Roberto Reno')
Journal of Econometrics, 227 (2022) 134-150

"Spectral factor models" (with Shomesh Chaudhuri, Andrew Lo and Andrea Tamoni)
Journal of Financial Economics, 142 (2021) 214-238

"Zeros" (with Aleksey Kolokolov, Davide Pirino and Roberto Reno')
Management Science, 66 (2020) 3466-3479

"The scale of predictability" (with Benoit Perron, Andrea Tamoni and Claudio Tebaldi)
Journal of Econometrics, 208 (2019) 120-140

“Nonparametric stochastic volatility” (with Roberto Reno’)
Econometric Theory, 34 (2018) 1207-1255

“On the functional estimation of multivariate diffusion processes” (with Guillermo Moloche)
Econometric Theory, 34 (2018) 896-946

“EXcess Idle Time” (with Davide Pirino and Roberto Reno’)
Econometrica, 85 (2017) 1793-1846

“Price and volatility co-jumps” (with Roberto Reno’)
Journal of Financial Economics, 119 (2016) 107-146

“Nonparametric nonstationarity tests” (with Valentina Corradi)
Econometric Theory, 30 (2014) 127-149

“Realized volatility forecasting in the presence of time-varying noise” (with Jeff Russell and Chen Yang)
Journal of Business and Economic Statistics, 31 (2013) 331-345

“Time-varying leverage effects” (with Roberto Reno’)
Journal of Econometrics, 169 (2012) 94-113

“Market microstructure noise, integrated variance estimators, and the accuracy of asymptotic approximations” (with Jeff Russell)
Journal of Econometrics, 160 (2011) 145-159

“Nonstationary continuous-time models” (with Peter C.B. Phillips)
Handbook of Financial Econometrics, *North Holland, Elsevier* (2009)

“Long-run risk-return trade-offs” (with Benoit Perron)
Journal of Econometrics, 143 (2008) 349-374

“Microstructure noise, realized variance, and optimal sampling” (with Jeff Russell)
Review of Economic Studies, 75 (2008) 339-369

“Realized volatility forecasting and option pricing” (with Jeff Russell and Chen Yang)
Journal of Econometrics, 147 (2008) 34-46

“Using high-frequency data in dynamic portfolio choice” (with Jeff Russell and Julia Zhu)
Econometric Reviews, 27 (2008) 163-198

“A simple approach to the parametric estimation of potentially non-stationary diffusions” (with Peter C. B. Phillips)
Journal of Econometrics, 137 (2007) 354-395

“Volatility” (with Jeff Russell)
Handbook of Financial Engineering, *North Holland, Elsevier*, (2007)

“Separating microstructure noise from volatility” (with Jeff Russell)
Journal of Financial Economics, 79 (2006) 655-692

Comment on “Realized variance and microstructure noise (Hansen and Lunde’s JBES invited lecture)” (with Jeff Russell)
Journal of Business and Economic Statistics, 24 (2006) 167-173

“Long memory and the relation between implied and realized volatility” (with Benoit Perron)
Journal of Financial Econometrics, 4 (2006) 636-670

"Fully nonparametric estimation of scalar diffusion models" (with Peter C. B. Phillips)
Econometrica, 71 (2003) 241-283

"On the functional estimation of jump-diffusion models" (with Thong Nguyen)
Journal of Econometrics, 116 (2003) 293-328

"Short-term interest rate dynamics: a spatial approach"
Journal of Financial Economics, 65 (2002) 73-110

Working papers and work in progress

"Possibly nonstationary cross-validation" (with Valentina Corradi and Daniel Wilhelm)

"Discontinuous trading in continuous-time econometrics"
(with Aleksey Kolokolov, Davide Pirino and Roberto Reno')

"Local Edgeworth expansions" (with Roberto Reno')

"0DTE option pricing" (with Nicola Fusari and Roberto Reno')

"Structural stochastic volatility" (with Nicola Fusari and Roberto Reno')

"Conditional spectral methods" (with Yinan Su)

"Realizing realized spreads" (with Lei Lian and Jeff Russell)

"Full-information transaction costs" (with Jeff Russell)

Honors and Awards

2020	Johns Hopkins' Alumni Association Excellence in Teaching Award
2017	James Carey Endowed Professorship in Business
2016	Johns Hopkins' Alumni Association Excellence in Teaching Award
2013	Elected Fellow of the Society of Financial Econometrics
2010	Hillel J. Einhorn Award for Excellence in Teaching (Chicago Booth Executive MBA program - Asia)
2008	2008/2009 David W. Johnson Professorship at Chicago Booth
2007	Hillel J. Einhorn Award for Excellence in Teaching (Chicago Booth Executive MBA program - Europe)
2006	William S. Fishman Scholarship
2006	Hillel J. Einhorn Award for Excellence in Teaching (Chicago Booth Executive MBA program - Europe)
2005	2005/2006 David W. Johnson Professorship at Chicago Booth
2001	IBM Corporation Fellowship
2000	Gamma Foundation (BSI) Research Award
1998	"Alfred P. Sloan" Dissertation Fellowship, New York, U.S.A.
1996/7	"Marco Fanno" Fellowship, Mediocredito Centrale, Rome, Italy
1995	"Amici della Bocconi" Fellowship, Bocconi University, Milan, Italy
1995	Istituto Nazionale di Previdenza Dirigenti d'Azienda (INPDAI), Academic Excellence Award
1994	"Luigi Invernizzi" Foundation Scholarship
1994	Gold Medal for Academic Excellence, Bocconi University
1994	INPDAI, Academic Excellence Award
1993	INPDAI, Academic Excellence Award
1992	"Erasmus" European Scholarship

Service

Johns Hopkins, University-wide

- Member of the Search Committee for a Bloomberg Distinguished Professor in Water Economics: August 2014 - January 2014
- Member of the Public Interest Investment Advisory Committee (PIIAC): Since January 2015
- Member of JHU's First All-Chair Meeting's Steering Committee: April and May 2016
- Member of a Task Force charged with designing a new Business Minor for JHU undergraduates: August 2015 – August 2016
- Member of the Advisory Board of the JHU Business Minor: Since August 2016 – August 2018
- Member of Carey Business School's Dean Search Committee: January 2019 - May 2019

Johns Hopkins, Carey Business School

Carey Faculty Advisory Council (CFAC)

- Elected member and inaugural Co-Chair: April 2022 - April 2023

Curriculum Committee:

- Chair of the School's Curriculum Committee: August 2014 - August 2022
- Member of Carey's Curriculum Committee and Chair of the Finance and Economics Sub-Committee: August 2009 - August 2022

Academic Board:

- Member of Carey's Academic Board: November 2009 - August 2019
- Member of the Academic Board's Appointment, Promotion, and Tenure Sub-Committee: September 2013 – August 2019

Recruiting:

- Chair of the Finance Recruiting Committee: August 2009 – August 2021

Programs:

- Chair of the Global MBA Curriculum Committee: February 2011 – September 2013
- Chair of the EMBA Curriculum Committee: February 2011 – September 2014
- Member of the Search Committee for the School's Vice Dean for Faculty and Research

Ad-hoc Committees:

- Chair of the MSF Taskforce (AA 2021/2022)
- Chair of PhD Feasibility Committee (AA 2021/2022)
- Member of the Carey Distinguished Professor Search Committee (AA 2020/2021, 2021/2022 and 2022/2023)
- Member of the Exploration Committee for a PhD in Business/AI (AA 2023/2024)
- Member of the Academic Organization Committee (AA 2023/2024)

More on professional activities

Society for Financial Econometrics

- Member of the Ad-Hoc Bylaws Committee, September 2021 – December 2021
- Elected Council Member: Since July 2019
- Council Member (as representative of the Journal of Financial Econometrics): July 2013 to July 2019

Conference Program Committees

- 2024 Annual Meetings of the International Association for Applied Econometrics, Thessaloniki – Member of the Program Committee
- 2024 Society for Financial Econometrics Annual Conference, Rio de Janeiro – Member of the Program Committee
- 2024 Annual Meetings of the European Finance Association, Bratislava – Member of the Program Committee
- 2023 Financial Management Association Conference on Derivatives and Volatility – Member of the Program Committee
- 2023 Society for Financial Econometrics Annual Conference, Seoul – Member of the Program Committee
- 2023 Annual Meetings of the European Finance Association, Amsterdam – Member of the Program Committee
- 2022 Society for Financial Econometrics Annual Conference, Cambridge UK – Member of the Program Committee
- 2022 Annual Meetings of the European Finance Association, Barcelona – Member of the Program Committee
- 2021 Society for Financial Econometrics Annual Conference, San Diego – Program Committee Chair
- 2021 Annual Meetings of the European Finance Association, Milan – Member of the Program Committee
- 2020 Society for Financial Econometrics Annual Conference, San Diego – Program Committee Chair (Cancelled due to Covid-19)
- 2020 Annual Meetings of the European Finance Association, Helsinki – Member of the Program Committee
- 2019 Asian Meetings of the Econometric Society, Xiamen – Member of the Program Committee
- 2019 Society for Financial Econometrics Annual Conference, Shanghai – Member of the Program Committee

- 2019 Annual Meetings of the European Finance Association, Carcavelos, Portugal – Member of the Program Committee

- 2018 Society for Financial Econometrics Annual Conference, Lugano – Member of the Program Committee

- 2018 Annual Meetings of the European Finance Association, Warsaw – Member of the Program Committee

- 2017 Society for Financial Econometrics Annual Conference, New York City – Member of the Program Committee

- 2017 Annual Meetings of the European Finance Association, Mannheim – Member of the Program Committee

- 2016 Society for Financial Econometrics Annual Conference, Hong Kong – Member of the Program Committee

- 2016 Annual Meetings of the European Finance Association, Oslo – Member of the Program Committee

- 2015 Society for Financial Econometrics Annual Conference, Aarhus – Member of the Program Committee

- 2015 Annual Meetings of the European Finance Association, Vienna – Member of the Program Committee

- 2014 Society for Financial Econometrics Annual Conference, Toronto – Member of the Program Committee

- 2011 European Meetings of the Econometric Society, Oslo – Member of the Program Committee

- 2009 European Meetings of the Econometric Society, Barcelona – Invited speaker and member of the Program Committee

- 2009 Society for Financial Econometrics Annual Conference, Geneva – Member of the Program Committee

- 2006 Latin American Meetings of the Econometric Society, Mexico City – Member of the Program Committee

Ad hoc Refereeing

American Economic Review, Decisions in Economics and Finance, Econometrica, Econometrics Journal, Econometric Reviews, Econometric Theory, Economics Bulletin, Energy Economics, European Economic Review, National Science Foundation, Hong Kong Research Grants Council, Journal of the American Statistical Association, Journal of Business and Economic Statistics, Journal of Applied Econometrics, Journal of Banking and Finance, Journal of Econometrics, Journal of Economic Dynamics and Control, Journal of Finance, Journal of Financial Econometrics, Journal of Financial Economics, Journal of Financial and Quantitative Analysis, Quantitative Economics, Review of Economic Studies, Review of Economics and Statistics, Review of Financial Studies, Statistica Sinica.

Conference presentations and discussions

1. Western Finance Association Meetings (June 1999, Santa Monica, CA)
2. Cowles Foundation Conference Series: New Developments in Time Series Econometrics (October 1999, New Haven, CT) – *Invited speaker*
3. NBER/NSF: Working Group on Empirical Methods in Macro and Finance (July 17-21, 2000, Boston, MA)
4. NBER/NSF: Asset Pricing (July 17-21, 2000, Boston, MA)
5. World Conference of the Econometric Society (August 11-16, 2000, Seattle, WA)
6. European Finance Association Meetings (August 23-26, 2000, London, UK)
7. NBER/NSF: Time Series (September 23-24, 2000, Fort Collins, CO)
8. Annual Conference of the Gamma Foundation, BSI (November 8, 2000, Lugano, Switzerland) – *Invited speaker*
9. Winter Meetings of the Econometric Society (January 5-7, 2001, New Orleans, LA)
10. CRDE's Workshop on "Modeling, Estimating and Forecasting Volatility," (April 28, 2001, Montreal, Canada) – *Invited speaker*
11. Western Finance Association Meetings (June 2001, Tucson, AZ)
12. CIRANO workshop on Financial Mathematics and Econometrics (June 26-30, 2001, Montreal, Canada) – *Invited speaker*
13. Handbook of Financial Econometrics Conference (November 30 – December 2, 2001, Princeton, NJ) – *Invited speaker*
14. International Conference on "Current Advances and Trends in Nonparametric Statistics (July 15-19, 2002, Crete, Greece) – *Invited speaker*
15. European Meetings of the Econometric Society (August 2003, Stockholm, Sweden)
16. Latin American Meetings of the Econometric Society (August 2003, Panama City, Panama)
17. Winter Meetings of the Econometric Society (January 2004, San Diego, CA)
18. Conference on Econometric Forecasting and High-Frequency Data Analysis (May 2004, Singapore) – *Invited speaker*
19. International Chinese Statistical Association: Applied Statistics Symposium (June 6-9, 2004, San Diego, CA) – *Invited speaker*
20. Latin American Meetings of the Econometric Society (July 2004, Santiago, Chile)
21. European Finance Association Meetings (August 18-21, 2004, Maastricht, Netherlands)
22. First Italian Conference on Econometrics and Empirical Economics: invited Carlo Giannini Lecture (January 24-25, 2005, Venice, Italy) – *Invited speaker*
23. CIRANO-CIREQ Workshop on Financial Econometrics (May 20-21, 2005, Montreal, Canada) – *Invited speaker*
24. Western Finance Association Meetings (June 2005, Portland, Oregon)
25. Financial Engineering and Risk-Management Workshop (July 3-4, 2005, Shanghai, China) – *Invited speaker*
26. 2005 China International Conference in Finance (July 6-8, 2005, Kunming, China)
27. 2005 ASA Joint Statistical Meetings (August 7-11, 2005, Minneapolis, MN)
28. CIRANO-CIREQ Workshop on Financial Econometrics (April 22-23, 2006, Montreal, Canada) – *Invited speaker*
29. International Conference on Time Series Econometrics, Finance, and Risk (June 29-July 1, Perth, Australia) – *Invited speaker*
30. Latin American Meetings of the Econometric Society (November 2006, Mexico City, Mexico) – *Invited speaker*
31. CIRANO-CIREQ Workshop on Time Series (December 8-9, 2006, Montreal, Canada) – *Invited speaker*
32. Imperial College Workshop on High-Frequency Data (February 22, 2007, London, UK) – *Invited speaker*
33. Conference on Volatility and High-Frequency Data (April 21-22, 2007, Chicago) – *Invited speaker*
34. Imperial College Financial Econometrics Conference (May 18-19, 2007, London, UK) – *Invited speaker*
35. 75th Cowles Foundation Anniversary Conference "Looking to the Future: A New Generation of Econometricians" (June 11-12, 2007, New Haven, CT) – *Invited speaker*
36. Conference on "Recent Developments in Econometric Methodology" (January 25-26, 2008, Bergamo, Italy) - *Invited speaker*
37. Festschrift in honor of Peter Phillips (July 14-15, 2008, Singapore) – *Invited speaker*
38. Far Eastern and South Asian Meetings of the Econometric Society (July 16-18, 2008, Singapore) - *Invited speaker*
39. Deloitte Industry Day (September 10, 2008, Vienna) – *Invited speaker*

40. Hitotsubashi University's International Conference "High Frequency Data Analysis in Financial Markets" (October 25-26, Tokyo) - *Invited speaker*
41. LSE Conference on "Recent Advances in High-Frequency Financial Econometrics" (November 15, 2008, London) – *Invited speaker*
42. Cass Conference "What went wrong? Financial Engineering, Financial Econometrics, and the Current Stress" (December 5-6, 2008, London) – *Invited speaker*
43. The North American Winter Meetings of the Econometric Society (January 3-5, 2009, San Francisco)
44. The Stevanovich Center-CREATES conference "Financial Econometrics and Statistics: Current Theme and New Directions" (June 4-6, 2009, Skagen, Denmark)
45. The First European SoFiE conference (June 10-12, 2009, Geneva, Switzerland)
46. European Meetings of the Econometric Society (August 23-26, 2009, Barcelona) – *Invited speaker*
47. The North American Winter Meetings of the Econometric Society (January 3-5, 2010, Atlanta).
48. SETA 2010 - The 2010 International Symposium on Econometric Theory and Applications (April 29 – May 1, 2010, Singapore) – *Invited speaker*
49. IRMC 2010 - International risk management conference (June 3 – June 5, 2010, Florence) – *Invited speaker*
50. Cass Conference "High-Dimensional Econometric Modelling" (December 3 and 4, 2010, London) - *Invited speaker*
51. CFE 2010 - Computational and Financial Econometrics Conference (December 10-12, 2010, London) – *Invited speaker*
52. Midwest Econometric Society Meetings (October 6 and 7, 2012, Chicago)
53. Western Finance Association Meetings (June 2012, Las Vegas)
54. The CIREQ Conference on Time Series and Financial Econometrics (Montreal, May 3 and 4, 2013)
55. The Sixth Annual SoFie conference (Singapore, June 12-14, 2013)
56. The Toulouse Annual Financial Econometrics Conference (Toulouse, May 16-17, 2014)
57. The Seventh Annual SoFie conference (Toronto, June 11-13, 2014)
58. Conference on Financial Econometrics (Montreal, December 12-13, 2015) – *Invited speaker*
59. Barcelona GSE summer forum (Barcelona, June 11-12, 2015) - *Invited speaker*
60. Australian Conference for Economists 2015 (Brisbane, July 7-10, 2015) – *Keynote speaker*
61. Conference in Honor of Rene' Garcia (Montreal, August 16, 2015) – *Invited speaker*
62. Symposium on Financial Engineering and Risk Management (FERM 2016) (Guangzhou, June 12-13, 2016)
63. The Ninth Annual SoFie conference (Hong Kong, June 14-17, 2016)
64. Financial Econometrics and Empirical Asset Pricing Conference (Lancaster, UK, June 30-July 1, 2016) – *Invited speaker*
65. Boston University Financial Econometrics Conference (Boston, September 10, 2016) – *Invited speaker*
66. Conference "New Developments in Measuring and Forecasting Financial Volatility" (Durham NC, September 16-17, 2016) – *Invited speaker*
67. Annual "International Conference of the Thailand Econometric Society" (Chiang Mai, January 11-13, 2017) – *Keynote speaker*
68. "New Methods for the Empirical Analysis of Financial Markets" (Comillas, June 9-10, 2017) – *Invited speaker*
69. The Tenth Annual SoFie conference (New York City, June 20-23, 2017) – *Invited speaker (panel on financial econometrics).*
70. Trends in Econometrics: Big Data, Machine Learning and Financial Econometrics (Rio de Janeiro, October 6, 2017) – *Invited speaker*
71. Third International Workshop in Financial Econometrics (Arraial D'Ajuda, Porto Seguro, Brazil, October 8-10, 2017) – *Invited speaker*
72. Toulouse Financial Econometric Conference (Toulouse, May 4-5, 2018) – *Invited speaker*
73. Second Conference on New Trends and Developments in Econometrics (Llhavo - Aveiro, Portugal, June 22-23, 2018) – *Invited speaker*
74. "High-Voltage Econometrics" Conference (Palermo, October 4-5, 2018) – *Invited speaker*
75. Yale Conference "A Celebration of Peter Phillips' Forty Years at Yale" (New Haven, October 19-20, 2018) – *Invited speaker*
76. Santiago Finance Workshop (Santiago, Chile, December 10-11, 2018).
77. "Market Microstructure and High-Frequency Data" Conference at the Stevanovich Center of the University of Chicago (Chicago, May 2-4, 2019) – *Invited speaker*
78. "Financial Econometrics and New Finance" Conference (Hangzhou, June 10, 2019) – *Keynote speaker*
79. The Twelve Annual SoFie Conference (Shanghai, June 11-14, 2019)
80. "Econometrics in the Arena" (Verona, September 12-13, 2019) – *Invited speaker*

81. Fourth International Workshop in Financial Econometrics (Jatiuca Resort, Maceio', Brazil, October 6-8, 2019) – *Invited speaker*
82. George Tauchen's 70th Birthday Conference (Duke, November 15-16, 2019) - *Invited discussant*
83. North American Summer Meetings of the Econometric Society (Montreal, June 10-13, 2021, virtual). *Keynote semi-plenary speaker.*
84. "High-Voltage Econometrics II" Conference (Zurich, October 1-2, 2021) – *Invited speaker*
85. "Market Microstructure, Quantitative Trading, High Frequency and Large Data" Conference at the Stevanovich Center of the University of Chicago (Chicago, May 18-20, 2022) – *Invited speaker*
86. CIREQ Montreal Econometrics Conference in Honor of Eric Renault (Montreal, May 27-28, 2022) – *Invited speaker*
87. "High-Voltage Econometrics III" Conference (Palma de Mallorca, October 6-7, 2022) – *Invited speaker*
88. "Cancun Derivatives and Asset Pricing Conference" (Cancun, March 2-4, 2023) – *Invited speaker*
89. "Barcelona Workshop in Financial Econometrics" (Barcelona, May 18-19, 2023) – *Invited speaker*
90. Advances in Financial Econometrics, A Conference in Honor of Torben G. Andersen (Copenhagen, June 9-10, 2023) – *Invited speaker*
91. The Fifteen Annual SoFie Conference (Seoul, June 15-18, 2023) – *Keynote speaker*
92. Volatility Conference (Singapore, June 20-21, 2023) – *Invited speaker*
93. Advances in Econometrics, Conference and Festschrift in Honor of Joon Park (Bloomington IN, September 29-30, 2023) – *Invited panelist*
94. Fifth International Workshop in Financial Econometrics (Santo André, Brazil, June 21-24, 2023) – *Invited discussant*

Other invited presentations:

Bank of Canada, Bank of Communications (BoCom, Rio de Janeiro), Bank of Japan, Bank of Portugal, Berkeley (Haas), Bocconi University (Milan), Boston College (Economics), Brazilian Stock Exchange (B3), Brown University, Cambridge University, Cass Business School (London), Cheung Kong Graduate School of Business (Beijing), City University of Hong Kong, Cornell University (Economics), Crest (Paris), Duke University (Economics), Edhec Business School (London, Nice and Singapore), Ente Einaudi (Rome), Erasmus School of Economics (Rotterdam), Essec (Paris), Federal Reserve Board, Fordham University (Gabelli), Georgetown University (Economics), Hong Kong University of Science and Technology, Humboldt University (Berlin), Imperial College of London, Lehman Brothers (NYC), Johns Hopkins University (Carey Business School), Johns Hopkins University (Economics), Johns Hopkins University (Applied Mathematics), London Business School, London School of Economics, Manchester Business School, National University of Singapore (Finance), Nankai University School of Finance, New York University (Stern), New York University (Tandon), North Carolina State University, Northeastern University (D'Amore-McKim), Northwestern University (Kellogg), Office of the Comptroller of the Currency, Princeton, Queen Mary and Westfield College, Rice University (Economics), Rochester (Simon), Rutgers (Economics), Rutgers (Business), Singapore Management University, Texas A&M (Economics), Tilburg School of Economics and Management, Tinbergen Institute (Amsterdam), Tsinghua PBC School of Finance, Toulouse School of Economics, Universita' di Bologna, University of California at Los Angeles (Economics), University of California at San Diego (Economics), University of Chicago (Booth), University of Geneva, University of Houston (Business), University of Illinois at Urbana-Champaign (Economics), University of Indiana (Economics), University of Luxembourg, University of Maryland (Economics), UMass at Amherst (Business), University of Montreal, Universita' di Napoli Federico II, University of Pennsylvania (Economics), University of Surrey, Universita' della Svizzera Italiana, Universita' di Roma Tor Vergata, Universita' di Verona, University of Western Ontario (Economics), University of Wisconsin (Business), University of Wisconsin (Economics), Yale University (Economics), Yale University (School of Management), University of Warwick (Economics), University of Warwick (Business), University of Zurich (Department of Banking and Finance), Virginia Tech.

Professional Affiliations:

American Finance Association, European Finance Association, Econometric Society, Society for Financial Econometrics