

CONTACT INFORMATION	Kellogg School of Management Northwestern University 2211 Campus Drive, Room 4470 Evanston, IL 60208	<i>Phone:</i> +1 (773) 516-3692 <i>E-mail:</i> alessandro.melone@wu.ac.at <i>Skype:</i> ales.melone <i>Website:</i> Homepage
RESEARCH FOCUS	Empirical Asset Pricing, Macro-Finance, Investments.	
EDUCATION	Ph.D. in Finance, Vienna Graduate School of Finance , (expected) June 2022. M.Sc. in Finance and Banking (<i>cum Laude</i>), University of Rome Tor Vergata , 2017. B.Sc. in Maritime, Logistics, and Transport Economics and Business (<i>cum Laude</i>), University of Genoa , 2015. Diploma Accademico (M.A.) in Piano Performance, Conservatory of Rome Santa Cecilia , 2014.	
ACADEMIC VISITS	Visiting Fellow, Kellogg School of Management , Northwestern University, 2021–present. Visiting Ph.D. Student, Bocconi University , 2019. Exchange Student, HEC Lausanne , 2017.	
WORKING PAPERS	Consumption Disconnect Redux <i>(Job Market Paper)</i> Factor Models with Drifting Prices <i>(with Carlo Favero and Andrea Tamoni)</i> Stock-Oil Comovement: Financialization or Fundamentals? <i>(with Otto Randl, Leopold Sögnér, and Josef Zechner)</i> <i>Runner-Up, Best Paper Award, Investments, 2021 FMA Annual Meeting</i> Monetary Policy and Bond Prices with Drifting Equilibrium Rates <i>(with Carlo Favero and Andrea Tamoni)</i> Macro Trends and Factor Timing <i>(with Carlo Favero and Andrea Tamoni)</i> Long-Run Trends in Demographics, Income Inequality, and the Natural Rate of Interest: Further Evidence <i>(with Carlo Favero, Sladana Krgović, and Andrea Tamoni)</i>	
WORK IN PROGRESS	Can Stock Anomalies Help to Select Mutual Fund Portfolios? <i>(with Lorenzo Bretscher and Andrea Tamoni)</i>	
PRESENTATIONS	2022 Conferences: AFA annual meeting (scheduled). 2021 Seminars: Nova SBE (Finance PhD Pitch Perfect), University of Vienna, WU Vienna, University of Bologna, Northwestern Kellogg. Conferences: 2nd Frontiers of Factor Investing conference, 2nd LTI/Bank of Italy Workshop*, Behavioural Finance Working Group (BFWG) conference, SoFiE	

annual meeting*, Commodity and Energy Market (CEMA) annual meeting, International Association for Applied Econometrics (IAAE) annual conference, NFA annual meeting*, DGF annual meeting*, FMA annual meeting, INQUIRE Residential Seminar (Bath, UK) (scheduled).

2020 Seminars: WU Vienna. *Conferences:* Vienna Graduate School of Finance (VGSF) Conference, 33rd Australasian Finance and Banking Conference, Junior Finance Workshop on Valuation & Allocation of Capital*.

2019 Seminars: University of Lichtenstein, WU Vienna. *Conferences:* Vienna Graduate School of Finance (VGSF) Conference, University of Vienna Science Day.

(* conference presentations by co-authors)

SCHOLARSHIPS & AWARDS Marietta Blau Grant, 2021–2022.
EFA Doctoral Workshop on “Environmental, Social and Governance Criteria, Corporate Social Responsibility, and Socially Responsible Investment”, 2019.
Vienna Graduate School of Finance, Full Scholarship, 2017–2022.
Swiss-European Mobility Programme, Scholarship, 2016–2017.

TEACHING EXPERIENCE **WU Vienna**

- Revision Course in Asset Management, Instructor, M.Sc. in Finance and Accounting, 2019–2020. Instructor Ratings: 1.22 out of 6 (1=excellent, 6=unsatisfactory).
- Thesis Supervision, B.Sc. in Business, Economics and Social Sciences, 2018–present.

PROFESSIONAL SERVICE Organizer, 1st PhD Workshop on “Diversity and Inclusion”, WU Vienna, Vienna, Austria, August 2021.
Organizer, Brown Bag Seminars, WU Vienna, Vienna, Austria, 2019–2020.
Committee Assistant, Vienna Symposium on Foreign Exchange Markets (VSFX) Conference, Vienna, Austria, 2019.

OTHER EXPERIENCE Portfolio Manager, Research Institute for Capital Markets (ISK), Vienna, Austria, 2017–2019.
Risk Management Summer Analyst, MSC Cruises, Geneva, Switzerland, 2016.

COMPUTER SKILLS R, Matlab, L^AT_EX, MS Office, macOS.

LANGUAGE SKILLS English (fluent), Italian (native), German (basic).

REFERENCES	<p>Carlo A. Favero Deutsche Bank Chair in Quantitative Finance and Asset Pricing Bocconi University <i>Email:</i> carlo.favero@unibocconi.it <i>Phone:</i> +39 02 58363306</p> <p>Christian Wagner Professor of Finance WU Vienna <i>Email:</i> christian.wagner@wu.ac.at <i>Phone:</i> +43 1 31336 4253</p>	<p>Robert Korajczyk Harry G. Guthmann Professor of Finance Kellogg School of Management Northwestern University <i>Email:</i> r-korajczyk@kellogg.northwestern.edu <i>Phone:</i> +1 (847) 491-8336</p> <p>Josef Zechner Professor of Finance and Investments WU Vienna <i>Email:</i> josef.zechner@wu.ac.at <i>Phone:</i> +43 1 31336 6301</p>
-------------------	--	--