Marco Sammon

CONTACT INFORMATION

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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 $Summa\ Cum\ Laude,\ with\ Highest\ Thesis\ Honors$

Papers in Preparation

- 1. "Passive Ownership and the Stock Market" (February, 2019). Available at SSRN
- 2. Marcelo Bianconi, Federico Esposito and Marco Sammon, "Trade Policy Uncertainty and Stock Returns" (February, 2019).
- 3. Scott Baker, Nicholas Bloom, Steven Davis and Marco Sammon, "What Triggers Large Stock Market Jumps?" (February, 2019)
- 4. Marcelo Bianconi and **Marco Sammon**, "Pricing Dollar Strength Risk" (September, 2017). Available at SSRN

REFEREED JOURNAL PUBLICATIONS

- 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.

Presentations SITE (2018), ASSA (2019)

TEACHING EXPERIENCE Teaching Assistant FINC 430 - Finance 1 2016-2019

Department of Finance, Kellogg School of Management

RESEARCH EXPERIENCE Research Assistant

January 2016 to Present

May 2013 to July 2015

Finance Department, Kellogg School of Management

Kellogg School of Management Supervisor: Ravi Jagannathan Senior Research Assistant

Supervision, Regulation & Credit,

Supervision, Regulation & Credit, Federal Reserve Bank of Boston

Supervisors: Jose Fillat, Satadru Hore, Alexey Levkov