Marco Sammon

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EDUCATION

Northwestern University, Kellogg School of Management **Evanston, IL**
PhD Program in Finance *2015-Present*

Tufts University **Medford, MA**
B.A. in Quantitative Economics, With Highest Thesis Honors *2010-2013*
GPA: 3.97, Major GPA: 4.00, Dean's List all semesters
Awards: Daniel Ounjian Prize in Economics, Linda Datcher Loury Award, The Prize Scholarship of the Class of 1882 and Charles G. Bluhdorn Prize in Economics

EXPERIENCE

Federal Reserve Bank of Boston **Boston, MA**
Senior Research Assistant *2013-2015*

- Supported a group of financial economists by coding in MATLAB and managing proprietary datasets
- Analyzed the impact of Dodd-Frank stress tests on bank lending practices
- Developed a new asset-pricing factor based on sensitivity to monetary policy
- Implemented a vector autoregression model to predict dividend growth across momentum portfolios
- Evaluated different methods of cross-sectional stock sorting to maximize expected returns

Tufts University and Tufts Fletcher School **Medford, MA**
Teaching Assistant, Econometrics and Stata *2012-2013*

- Hosted biweekly teaching sessions advising students on thesis work and econometrics papers
- Instructed students on Stata programing language and Excel data manipulation techniques

ACTIVITIES and RESEARCH

Implied Volatility and the Risk-Free Rate of Return in Options Markets **Medford, MA**
Coauthor *2012-2014*

- Developed MATLAB code to solve systems of Black-Scholes equations using multiple techniques
- Presented paper at Easter Economic Association Meeting on 3/8/2014
- Published in North American Journal of Economics and Finance, January 2015

Tufts Financial Group **Medford, MA**
Portfolio Manager *2012-2013*

- Developed investment strategy and selected securities for $100,000 equity and fixed income portfolio
- Examined financial statements and analyzed historical return data to refine investment theses
- Taught value investing skills, including EV/EBITDA multiple models and macroeconomic trend analysis

SKILLS

Technical Skills: Advanced MATLAB, advanced Stata, advanced Excel, advanced LaTeXm intermediate Bloomberg; intermediate C++, intermediate SQL, intermediate pandas (Python), intermediate FORTRAN
Website: http://www.marcosammon.com