Marco Sammon

CONTACT INFORMATION

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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. Marcelo Bianconi and Marco Sammon, Pricing Dollar Strength Risk (August, 2017). Available at SSRN: https://ssrn.com/abstract=2841959
- 2. Ravi Jagannathan, Ashwin Ravikumar and Marco Sammon, Environmental, Social, and Governance Criteria: Why Investors Should Care (September, 2017). Available at SSRN: https://papers.ssrn.com/abstract=3032711
- 3. Scott Baker, Nicholas Bloom, Steven Davis and Marco Sammon, What Triggers National Stock Market Jumps? (June, 2017)

REFEREED JOURNAL PUBLICATIONS 1. 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*, Volume 31, January 2015, Pages 1-26, ISSN 1062-9408. 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