Marco C. 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
Relevant Coursework: Probability, Statistics, Linear Algebra, Applied Econometrics, Quantitative Financial Economics

Johns Hopkins University — **Baltimore, MD**
GPA: 3.98, Dean's List all semesters — *2009-2010*

EXPERIENCE

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

- Supported a group of financial economists by coding models 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
- Utilized Stata to run seemingly unrelated regression models to obtain implied volatility estimates
- 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

Tufts Debate Society — **Medford, MA**
Team Member — *2010-2013*

- Trained for and competed in American Parliamentary Debate tournaments
- Studied various international and domestic issues for case research

SKILLS

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