Robert J. Richmond

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Academic Positions

Assistant Professor of Finance, New York University, Stern School of Business, 2016 - Present

Other Affiliations

Invited Member, Macro Finance Society, 2017 – Present

Education

Ph.D. Finance, UCLA Anderson School, June 2016

Visiting Ph.D. Student, Chicago Booth School of Business, Spring 2015

B.S. Applied Mathematics, University of Colorado, 2011, *Magna Cum Laude*

Published Papers

Trade Network Centrality and Currency Risk Premia. *The Journal of Finance*, 74(3), 2019, 1315-1361.

Gravity in the Exchange Rate Factor Structure, with Hanno Lustig. *Review of Financial Studies,* forthcoming.

Working Papers

Which Investors Matter for Equity Valuations and Expected Returns? with Ralph Koijen and Motohiro Yogo.

Origins of International Factor Structures, with Zhenyang Jiang.

International Trade and Social Connectedness With Michael Bailey, Abhinav Gupta, Sebastian Hillenbrand, Theresa Kuchler, and Johannes Stroebel

Presentations (Including Scheduled)

2020: American Finance Association (x2), Columbia University, Chicago Booth

2019: Adam Smith Conference, NBER Long-Term Asset Management, Annual Conference on International Finance, UCLA Fink Center Conference, LSE Paul Woolley Center Conference, Columbia New Empirical Finance Workshop, NBER Summer Institute International Asset Pricing, Stanford Institute for Theoretical Economics, The University of Hong Kong, Hong Kong University of Science and Technology, CIRANO Networks Conference

2018: Econometric Society Meeting at ASSA, American Finance Association, Utah Winter Finance Conference, Princeton University, UNC Chapel Hill, Boston University, NYU Stern

2017: Unversity of Melbourne, Annual Conference on International Finance, Central Bank Research Conference (NBER Sponsored), Midwest Finance Association, NBER SI International Finance and Macroeconomics, NBER SI Macroeconomics within and Across Borders, CEBRA Bank of Canada Conference, INSEAD, Ohio State University, Financial Research Network Asset Pricing Meeting

2016: Stanford Institute for Theoretical Economics, Western Finance Association, Annual Conference on International Finance, Chicago Booth, Northwestern Kellogg, UT Austin, MIT Sloan, Boston College, NYU Stern, Carnegie Mellon, London Business School, Imperial College London, University of Utah, Chicago Booth International Macro-Finance Conference

2015: Twelfth Annual Conference on Corporate Finance at Olin School of Business, University of Colorado at Boulder, Chicago Economics Dynamics Working Group, Chicago Finance Brown Bag

Teaching

NYU Stern School of Business

Instructor

Asset Pricing PhD (Spring 2019, 2020)
Foundations of Finance MBA (Spring 2018, 2019, 2020)
Foundations of Finance Undergraduate (Spring 2017, 2018)

UCLA Anderson School of Management

Instructor

MFE R/MATLAB Programming Workshop (Fall 2013, 2014, 2015)

Teaching Assistant

MFE Emprical Asset Pricing, Professor Hanno Lustig (Winter 2013, 2014)
MFE Quantitative Asset Management, Professor Jason Hsu (Spring 2014)
MBA Private Equity and Venture Capital, Professor Mark Garmaise (Winter 2012)
MFE Corporate Finance, Professor Mark Garmaise (Winter 2012)

University of Colorado at Boulder

Course Assistant

MS/BS Mathematical Statistics (Spring 2010)
MS/BS Statistical Computing (Fall 2010)

Honors, Awards, and Fellowships

Annual Conference on International Finance Best Paper Award (2016)
Cubist Systematic Strategies Ph.D. Candidate Award for Outstanding Research (2016)
Xavier Drèze award for most outstanding Ph.D. research paper (2016)
Best Finance Ph.D. Dissertation Award in Honor of Professor Stuart I. Greenbaum, Olin Business School (2015)
UCLA Dissertation Year Fellowship (2015-2016)
UCLA Anderson Fellowship (2011-2015)
American Finance Association Student Travel Grant (2015)

NSF grant for Undergraduate Mathematics research (2009-2011)

Participant in UC Berkeley Summer Explorations in Statistics Research (2010)

Discussions

M. M. Croce, M. R. Jahan-Parvar, S. Rosen: *SONOMA: a Small Open ecoNOmy for MAcrofinance.* SFS Cavalcade (2019).

W. Du, S. Gadgil, M. Gordy, C. Vega: *Counterparty Risk and Counterparty Choice in the Credit Default Swap Market.* Yale Juniors Conference (2018).

C. Schiller: *Financial Contagion in International Supply-Chain Networks.* SFS Cavalcade (2018).

M. Dahlquist and J. Penasse: *The Missing Risk Premium In Exchange Rates.* Western Finance Association (2017).

Z. He, B. Kelly, A. Manela: *Itermediary Asset Pricing: New Evidence from Many Asset Classes.* American Finance Association (2017)

M. Boons and M. Prado: *Basis-momentum in the Futures Curve and Volatility Risk.* European Financial Association (2016)

F. Gourio, M. Siemer, and A. Verdelhan: *Uncertainty and International Capital Flows.* NYU Stern Volatility Institute (2016)

Professional Service

Referee

Journal of Finance, Review of Financial Studies, Journal of International Economics, Journal of Financial and Quantitative Analysis, Journal of Financial Econometrics, Journal of Banking and Finance, Journal of Economics and Business, Journal of Empirical Finance, Review of Finance

Program Committee

Colorado Finance Summit (2016, 2017, 2018)