

Federico Gavazzoni

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Date of Birth: 02/11/1980

EDUCATION

- Ph.D. in Financial Economics Candidate, Carnegie Mellon University.
- M.S. in Industrial Administration (Finance), Carnegie Mellon University, May 2008.
- M.Sc. in Finance, Birkbeck College, London (UK), August 2005.
- B.A. in Financial Markets and Institutions, Bocconi University, Milan (Italy), May 2004.

AREAS OF INTEREST

- Asset Pricing, International Finance, Macroeconomics, Monetary Policy.

WORKING PAPERS

- “Uncovered Interest Rate Parity Puzzle : An Explanation based on Resursive Utility and Stochastic Volatility,” 2008.
- “Monetary Policy and the Uncovered Interest Rate Parity Puzzle,” with David K. Backus, Chris Telmer and Stanley E. Zin, 2009.

TEACHING EXPERIENCE

- Instructor: Mathematics for Economists - PhD (jointly with Richard Lowery). Carnegie Mellon University.
- Teaching Assistant: Macroeconomics for Computational Finance - MSCF (Chris Telmer), Finance - MBA (Shimon Kogan), Financial Economics - MBA (Chris Telmer). Carnegie Mellon University.
- Teaching and Reaserch Assistant: Derivatives - MSc. Bocconi University, Milan (Italy).

HONORS & AWARDS

- William Larimer Mellon Fellowship, Carnegie Mellon University. 2006-2009.
- Marc Vellrath Fellowship, Carnegie Mellon University. 2006-2007.

WORK EXPERIENCE

- Intern, Credit Sales and Structuring, JPMorgan Chase & Co., London (UK), June 2005-December 2005.
- Business Development Manager Assistant, Australian Consulate General, Milan (Italy), January 2003-March 2003.

LANGUAGES

- Italian (native) and English (fluent).

REFERENCES

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- Christopher I. Telmer
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- Stanley E. Zin
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