Davide Tomio – Curriculum Vitae

Contact Information
Darden School of Business
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Appointment
Assistant Professor of Business Administration at the Darden School of Business (July 2017 – Current). University of Virginia.

Education
Ph.D. Candidate in Finance at the Copenhagen Business School (September 2011 – May 2017). Advisor: Prof. Lasse Heje Pedersen.

Visiting Ph.D. Student at the Stern School of Business, New York University (March 2016 – March 2017). Sponsor: Prof. Marti G. Subrahmanyam.

Visiting Ph.D. student at the Johnson Graduate School of Management, Cornell University (January 2012 – May 2012). Sponsor: Prof. Maureen O'Hara.

Masters of Science in Economics and Finance, the University of Copenhagen (September 2009 – August 2011).

Bachelor of Science in Economics, University Ca' Foscari of Venice (September 2006 – August 2009).

Research Fields
Empirical Asset Pricing, Market Microstructure, Limits to Arbitrage, Fixed Income and Derivatives Markets.

Publications
Sovereign Credit Risk, Liquidity, and ECB Intervention: Deus Ex Machina? with Loriana Pelizzon, Marti G. Subrahmanyam, and Jun Uno.
Journal of Financial Economics, 2016, 122(1).
Presented at: AFA Meeting (Philadelphia, 2014), EFA Meeting (Lugano, 2014 , co-author).

Working Papers
Arbitraging Liquidity November 2016
Presented at: Stern School of Business (NYU), the Cass Business School, the Darden Business School, the Board of the Federal Reserve, the Saïd Business School, the Warwick Business School, the Copenhagen Business School.

Why Do Investors Buy Sovereign Default Insurance? April 2016, with Patrick Augustin, Valeri Sokolovski, and Marti Subrahmanyam.
Presented at: China International Conference in Finance (Xiamen, 2016), AFA Meetings (Philadelphia, 2018, scheduled).

Limits to Arbitrage in Sovereign Bonds Markets February 2014, with Loriana Pelizzon, Marti Subrahmanyam, and Jun Uno.
Presented at: EFA Meeting (Lugano, 2014), Banca d'Italia (Rome, 2014, co-author).

The Microstructure of the European Sovereign Bond Market April 2013, with Loriana Pelizzon, Marti Subrahmanyam, and Jun Uno.

Presented at: Nordic Finance Network Ph.D. Symposium (Aarhus, 2013), International Symposium of Money, Banking, and Finance (Poitiers, 2013), International Risk Management Conference (Copenhagen, 2013), Copenhagen Business School (2013), Federal Reserve Bank (New York, 2013, co-author).

Referee Activity *The Journal of Finance, Asia Pacific Management Review*

Discussions *Repo Rollover Risk and the Bankruptcy Code* (Vienna, EFA 2015), by Jun Kyung Auh and Suresh Sundaresan.

Swiss Unconventional Monetary Policy: Lessons for the Transmission of QE (Tokyo, First International Conference on Sovereign Bond Markets 2014), by Jens H.E. Christensen and Signe Krogstrup.

References

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Stern School of Business
New York University
44 West Fourth Street
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Loriana Pelizzon
Goethe University
Research Center SAFE
Theodor-W.-Adorno-Platz 3
60323 Frankfurt am Main
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Teaching Experience *Corporate Finance* 2017, CBS, undergraduate level. The median student evaluation was 4.6/5. Teaching evaluations are available at davidetomio.com/teaching.

Corporate Finance 2014-2016, CBS, teaching assistant for Ulf Nielsson, undergraduate level. The median student evaluation was 4.6/5.

Grants *AFA Doctoral Student Travel Grant* (2014)

Augustinus Fond Travel Grant (2012)

Otto Mønsted Fond Travel Grant (2012)

Academic Experience *Grader* Correcting final exams for undergraduate and graduate courses in Quantitative Methods, Asset Pricing, and Corporate Finance.

Advisor Advising students on their Master's Projects and Master's Theses.

Appointments *Member of the Ph.D School Board* (2013) Student representative.

Languages *Italian* Native, *English* Fluent, *Danish* Conversational.

Software *Econometrical Analysis* OxMetrics, Ox, Matlab, SAS, SQL, CATS, R, Stata.

Mathematical Analysis Mathematica

June 2, 2017