Davide Tomio – Curriculum Vitae

Contact 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) Advisor: Peter Norman Sørensen.

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).

Papers *The (Market) Liquidity Trap* Work in Progress
with Virginia Gianinazzi, Loriana Pelizzon, and Marti Subrahmanyam.

Central Bank–Driven Mispricing January 2019
with Loriana Pelizzon, Marti Subrahmanyam, and Jun Uno.

Why Do Investors Buy Sovereign Default Insurance? January 2019
with Patrick Augustin, Valeri Sokolovski, and Marti Subrahmanyam.

Arbitraging Liquidity November 2016

Limits to Arbitrage in Sovereign Bonds Markets February 2014
with Loriana Pelizzon, Marti Subrahmanyam, and Jun Uno.

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

Presentations *2018* AFA Meetings (Philadelphia, co-author), Board of the Federal Reserve, Maryland/FED Short Term Funding Rates Conference (DC, discussion), Eastern Finance Association (Philadelphia), Fifth International Sovereign Bond Conference (Ottawa), Banca d'Italia (Rome), Cass Business School (London, co-author), FEBS (Rome, co-author).

2017 Stern School of Business (New York), Cass Business School (London), Darden Business School (Charlottesville), Board of the Federal Reserve (DC), Saïd Business School (Oxford), Warwick Business School, Northern Finance Association (Halifax, discussion).

2016 China International Conference in Finance (Xiamen), University of Copenhagen.

2015 University of Munich, EFA Meeting (Vienna, discussion).

2014 2xEFA Meeting (Lugano), Banca d'Italia (Rome, co-author), AFA Meeting (Philadelphia), EIEF (Rome, co-author), Singapore National University (Singapore), First International Sovereign Bond Conference (Tokyo, Discussion).

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

Refereeing *The Journal of Finance, Review of Finance, Journal of Financial Markets.*

Discussions *Can Cross-Border Funding Frictions Explain Financial Integration Reversals?* (DC, Maryland/FED Short Term Funding Rates Conference, 2018), by Amir Akbari, Francesca Carrieri, and Aytek Malkhozov.

International Illiquidity (Halifax, NFA 2017), by Aytek Malkhozov, Philippe Mueller, Andrea Vedolin, and Gyuri Venter.

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

Lasse Heje Pedersen	*Marti G. Subrahmanyam*	*Loriana Pelizzon*
Copenhagen Business School	Stern School of Business	Goethe University
Solbjerg Plads 3	New York University	Research Center SAFE
2000 Frederiksberg	44 West Fourth Street	Theodor-W.-Adorno-Platz 3
Denmark	New York, NY	60323 Frankfurt am Main
lhp.fi@cbs.dk	msubrahm@stern.nyu.edu	pelizzon@safe.uni-frankfurt.de
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Teaching *Derivative Securities: Futures and Options* (Darden, 2017, 2018) MBA.
The average student evaluation was 4.9/5.

Valuation in Financial Markets (Darden, 2017, 2018) MBA.
The average student evaluation was 4.8/5.

Corporate Finance (CBS, 2017) Undergraduate.
The average student evaluation was 4.6/5.

Grants *Mayo Center for Asset Management Research Grant* (2017) For the project "The (Market) Liquidity Trap".

AFA Doctoral Student Travel Grant (2014).

Augustinus Fond Travel Grant (2012).

Otto Mønsted Fond Travel Grant (2012).

Service *FMA Annual Meeting Program Committee* (2018).

Hiring Committee Member (2018), Darden.

Seminar Co-organizer (2017-Present), Darden.

Brownbag Series Co-organizer (2017-Present), Darden.

Ph.D School Board Student Representative (2013), CBS.

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

Software *Matlab, SAS, SQL, CATS, R, Stata, Mathematica*

August 22, 2018