MARTIJN BOONS

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CURRENT POSITION

Tenure-track Assistant Professor in Finance at Nova School of Business and Economics since September 2013.

EDUCATION

Ph.D. in Finance, Tilburg University — 2013
Advisors: Frans de Roon, Marta Szymanowska
- Visiting scholar, Rotman School of Management — Fall 2011 and Fall 2012

M. Phil. in Finance, *cum laude, 1st in class*, Tilburg University — 2009
- Visiting student, Copenhagen University — Fall 2008

M.Sc. in Investment Analysis, *cum laude*, Tilburg University — 2007

B.Sc. in Business Economics, *cum laude*, Tilburg University — 2006

FIELDS OF INTEREST

Asset Pricing, Empirical Finance, Risk Management, Commodities, Futures Markets, Asset Management, International Finance and Investments

RESEARCH PAPERS

PUBLISHED

1. State variables, macroeconomic activity and the cross-section of individual stocks
   (Journal of Financial Economics)

WORKING

2. Basis-momentum in the futures curve and volatility risk (with Melissa Prado)
   (R&R at the Journal of Finance)
3. Time-Varying Inflation Risk and the Cross-Section of Stock Returns (with Fernando Duarte, Frans de Roon and Marta Szymanowska)
   (**R&R at the Journal of Finance**)
4. Horizon-specific macroeconomic risks and the cross-section of expected returns (with Andrea Tamoni)
   (**R&R at the Review of Finance**)

5. The price of commodity risk in stock and futures markets (with Frans de Roon and Marta Szymanowska)
6. Time-varying predictability of consumption growth, macro-uncertainty, and risk premiums (with Pedro Barroso and Paul Karehnke)

SEMINARS AND CONFERENCES (* indicates presentation by co-author)

1. State variables, macroeconomic activity and the cross-section of individual stocks
(2012) Tilburg University, Vrije Universiteit Amsterdam, University of Toronto
(2013) Catolica-Lisbon, Copenhagen Business School, NETSPAR Balance Sheet Management Workshop, Maastricht University, NETSPAR International Pension Workshop in Amsterdam, Norwegian School of Economics, Nova School of Business and Economics, Stockholm School of Economics, Universita Bocconi, Universite Laval, University of Illinois at Chicago, University of Toronto.

2. Basis-momentum in the futures curve and volatility risk
(2015) Bocconi University*, Universita Cattolica del Sacro Cuore*, Commodity Market Workshop in Oslo*
(2016) ECOMFIN in Paris, European Finance Association in Oslo, Nova School of Business and Economics, Spanish Finance Forum in Madrid*, NBER commodity meeting in Boston, Stockholm School of Economics*

3. Time-Varying Inflation Risk and the Cross-Section of Stock Returns
(2011) Rotman School of Management (PhD seminar)
(2012) Netspar International Pension Workshop in Amsterdam, Tilburg University, Rotterdm School of Management, CEPR European Summer Symposium in Gerzensee*
(2014) LUBRAFIN in Pinhao, Auckland Finance Meeting in Auckland*

4. Horizon-specific macroeconomic risks and the cross-section of expected returns
(2014) Nova School of Business and Economics
(2015) Netspar International Pension Workshop in Amsterdam, London School of Economics*, Bank of England*, European Finance Association in Vienna*, Society for Financial Studies Cavalcade in Atlanta,
(2016) American Finance Association in San Francisco, Society for Financial Econometrics in Hong Kong, Goethe University Frankfurt, Inquire Europe*

5. The price of commodity risk in stock and futures markets
(2010) Massey University*, University of Auckland*
(2011) Tilburg University, University of Leuven, Université Catholique de Louvain, Financial Intermediation Research Society (FIRS) in Sydney
(2012) American Finance Association (AFA) in Chicago, Netspar International Pension Workshop in Paris
(2013) Inquire research meeting in Edinburgh
(2014) NBER commodity meeting in Boston

6. Time-varying predictability of consumption growth, macro-uncertainty, and risk premiums (with Pedro Barroso and Paul Karehnke)
(2017) Nova School of Business and Economics

Honors and Awards

2012	Amundi Chair in Asset Management grant for 'Sorting out inflation' (€10.000)
2011	Inquire Europe grant for 'Stock market price of commodity risk' (€10.000)
2011	CentER International Grant (visit at Rotman School of Management, €5.000)
2008	Erasmus scholarship (exchange program Copenhagen University (€1.500)
2006	Excellence Scholarship, Tilburg University (€3.000)

Teaching Experience

2016	Corporate Finance
2015 - 2016	Asset Management
2014 – 2015	Financial Management
2013	Asset Liability Management (B.Sc.), Lectures (Scheduled)
2010 – 2012	Bachelor Thesis Supervision, 8 students each year
2010 – 2011	Corporate Finance (B.Sc.), Tutorials (Evaluation)
2009 – 2010	Investment Analysis (M.Sc.), Teaching Assistant

Computer Skills

MatLab, Stata, Scientific Workplace, LaTeX

Personal Information

Citizenship	Dutch
Languages	Dutch (native), English and Portuguese (fluent), German (intermediate)

References

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