

MARTIJN BOONS

Tilburg School of Economics and Management E-mail: m.f.boons@tilburguniversity.edu
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POSITION

Tilburg School of Economics and Management, Tilburg, The Netherlands

- Associate Professor of Finance 2020-

Universidade Nova de Lisboa, Nova School of Business and Economics, Lisbon, Portugal

- Associate Professor of Finance 2019-2020
 - Tenure-track Assistant Professor of Finance 2013-2018
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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

RESEARCH PAPERS

PUBLISHED

1. State variables, macroeconomic activity and the cross-section of individual stocks
(2016, *Journal of Financial Economics*, 119)
2. Basis-momentum (with Melissa Prado)
(2019, *Journal of Finance*, 74)
3. Time-Varying Inflation Risk in Stock Returns (with Fernando Duarte, Frans de Roon and Marta Szymanowska)
(2020, *Journal of Financial Economics*, 136)
4. Time-varying predictability of consumption growth, macro-uncertainty, and risk premiums (with Pedro Barroso and Paul Karehnke)

(2021, Journal of Financial Economics, 139)

5. Value Return Predictability Across Asset Classes and Commonalities in Risk Premia (with Fahiz Baba Yara and Andrea Tamoni)

(2021, Review of Finance, 25)

WORKING

6. Dynamic Asset (Mis)Pricing: Build-up vs. Resolution Anomalies (with Jules van Binsbergen, Christian Opp and Andrea Tamoni)

(R&R -- received July 2021 -- at the Journal of Financial Economics)

7. Do Credit Markets Respond to Macroeconomic Shocks? The Case for Reverse Causality (with Giorgio Ottonello and Rossen Valkanov)

(R&R -- received August 2021 -- at the Journal of Finance)

8. New and Old Sorts: Implications for Asset Pricing (with Andrea Tamoni and Fahiz Baba-Yara)

(R&R -- received December 2021 -- at the Journal of Financial Economics)

9. Horizon-specific macroeconomic risks and the cross-section of expected returns (with Andrea Tamoni)

10. The price of commodity risk in stock and futures markets (with Frans de Roon and Marta Szymanowska)

HONORS AND AWARDS

2021	NWO Vidi grant for ‘The economic implications of long-term return predictability’ (€800.000)
2020	Inquire Europe grant for ‘Bond funds and bond market fragility’ (€10.000)
2019	Agregação (Aggregation, Portuguese post-graduate title)
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)
2008	Erasmus scholarship (exchange program Copenhagen University)
2006	Excellence Scholarship, Tilburg University

TEACHING EXPERIENCE

2020 – 2022	Risk Management (Tilburg, BSc in Business Economics)
2019 – 2022	Finance for the Pre-Master (Tilburg, Pre-MSc in Finance)
2017 – 2018	Investments (Nova, MSc in Finance)
2016 – 2017	Corporate Finance (Nova, MSc in Finance)
2015 – 2017	Asset Management (Nova, MSc in Finance)
2014 – 2015	Financial Management (Nova, MSc in Management)
2012 – 2013	Asset Liability Management (Tilburg, BSc in Econometrics)

PHD SUPERVISION

Fahiz Baba-Yara (Graduation from Nova SBE in 2021, placed at Kelly School of Business, Indiana University)

Samia Badidi (Tilburg, expected year of graduation 2025)

REFeree AND EDITORIAL WORK

Review of Economic Studies, Review of Financial Studies, Journal of Financial Economics, Review of Finance, Journal of Financial and Quantitative Analysis, Review of Asset Pricing Studies, Journal of Empirical Finance, Journal of Banking and Finance, Journal of Futures Markets, Journal of Forecasting

Associate Editor: Journal of Empirical Finance (since 2020)

SELECTED CONFERENCES AND SEMINARS

- (2021) American Finance Association (AFA), Northern Finance Association (NFA), Financial Research Association (FRA)
- (2020) University of Amsterdam, Nova School of Business and Economics
- (2019) ESSEC Empirical Finance Workshop, European Finance Association (EFA), Foster Business School – University of Washington in Seattle,
- (2018) European Finance Association (EFA), Kelley School of Business – University of Indiana in Bloomington, Queen Mary University, Cass Business School
- (2017) European Economics Association (EEA), London School of Economics
- (2016) NBER Commodity Workshop, American Finance Association (AFA), Society for Financial Econometrics (SOFIE), Goethe University, Inquire Europe
- (2015) Netspar International Pension Workshop, Bank of England, European Finance Association (EFA), Society for Financial Studies (SFS) Cavalcade
- (2014) NBER Commodity Workshop, Auckland Finance Meeting

CONSULTING

- (2018) Fundacao Calouste Gulbenkian: Portfolio risk management
- (2018) Blackrock: Term structure models with macro-variables
- (2017) Caixagest Asset Management: Portfolio optimization
- (2016) BPI: Factor models

PERSONAL INFORMATION

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

REFERENCES

Prof. Frans de Roon
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Prof. Melissa Prado
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