CURRICULUM VITAE

João F. Cocco

CURRENT POSITIONS

Professor of Finance, 2013 -
London Business School
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Associate Editor, Review of Financial Studies, 2014 -

Editorial Board Member, Journal of Pension Economics and Finance, 2013 -

Research Fellow, Centre for Economic Policy Research, 2015 -

Fellow, Center for Financial Studies, 2011 -

Faculty Director in Executive Education, London Business School, 2014 -

EDUCATION

Ph.D. in Economics, Harvard University, 1999.

A.M. in Economics, Harvard University, 1998.

Licenciatura in Economics, Portuguese Catholic University, Lisbon, 1993.

PUBLICATIONS

"A Model of Mortgage Default," with John Y. Campbell, *Journal of Finance*, 70 (4), 1495-1554, August 2015.

"Corporate Pension Plans," *Annual Review of Financial Economics,* 6 (1), 163–184, December 2014.

"Corporate Pension Plans as a Takeover Deterrent," with Paolo Volpin, *Journal of Financial and Quantitative Analysis*, 48 (4), 1119–1144, August 2013.

"Evidence on the Benefits of Alternative Mortgage Products," *Journal of Finance*, 68 (4), 1663–1690, August 2013.

"Longevity Risk, Retirement Savings, and Financial Innovation," with Francisco Gomes, *Journal of Financial Economics*, 103 (3), 507–529, March 2012.

"Defined Benefit or Defined Contribution? A Study of Pension Choices," with Paula Lopes, *Journal of Risk and Insurance*, 78 (4), 931–960, December 2011.

"Lending Relationships in the Interbank Market," with Francisco Gomes and Nuno Martins, *Journal of Financial Intermediation*, 18, 24–48, January 2009.

"How Do House Prices Affect Consumption? Evidence From Micro Data," with John Y. Campbell, *Journal of Monetary Economics*, 54 (3), 591–621, April 2007.

"The Corporate Governance of Defined Benefit Pension Plans: Evidence from The United Kingdom.," with Paolo Volpin, *Financial Analysts Journal*, 63 (1), 70–83, January/February 2007.

"Portfolio Choice in the Presence Housing," *The Review of Financial Studies*, 18, 535–567, Summer 2005.

"Consumption and Portfolio Choice Over the Life-Cycle," with Francisco Gomes and Pascal Maenhout, *The Review of Financial Studies*, 18, 491–533, Summer 2005.

"Household Risk Management and Optimal Mortgage Choice," with John Y. Campbell, *The Quarterly Journal of Economics* 118, 1449–1494, November 2003.

"Investing Retirement Wealth: A Life-Cycle Model," with J. Campbell, F. Gomes and P. Maenhout, in *Risk Aspects of Social Security Reform*, eds. John Y. Campbell and Martin Feldstein, University of Chicago Press: Chicago, IL 2001.

"Stock Market Mean Reversion and the Optimal Equity Allocation of a Long Lived Investor," with J. Campbell, F. Gomes, P. Maenhout and L. Viceira, *European Finance Review*, 5, 269–292, 2001.

WORKING PAPERS

"Reverse Mortgage Design," with Paula Lopes, working paper, September 2015.

"Expenditures and financial well-being," with Francisco Gomes and Paula Lopes, working paper, March 2016.

"An Analysis of Consumer Debt Restructuring Policies," with Nuno Clara, working paper, March 2016.

"Hedging House Price Risk with Incomplete Markets," working paper, November 2003.

TEACHING

PhD Seminar in Financial Economics I, PhD Programme

Finance I, Full Time MBA Programme

Corporate Finance, London Executive MBA Programme

Corporate Finance, Dubai Executive MBA Programme, Modular Format

Real Estate Finance, Elective

Accelerated Development Programme, Executive Education

Corporate Finance Evening Programme, Non-Degree Teaching

Executive Education, Non-Degree Teaching

AWARDS, SCHOLARSHIPS AND PRIZES

Best Teacher Award, Runner-Up, Master in Finance, London Business School, 2015.

Excellence in Teaching Award, London Business School, 2014.

Best Core Programme Teacher Award, MBA Programme, First Prize, London Business School, 2014.

Best Teacher Award, Executive MBA Programme, First Prize, London Business School, 2007, 2008, 2009, 2010, 2011, 2012, 2013.

Best Teacher Award, MBA Programme, Runner-Up, London Business School, 2007, 2008.

Junior Faculty Teaching Award, Runner-Up, London Business School, 2005, 2006.

Best Core Programme Teacher Award, Executive MBA Programme, First Prize, London Business School, 2004.

Junior Faculty Teaching Award, First Prize, London Business School, 2003.

Ph.D. scholarship from the Portuguese National Science Foundation, 1998 - 1999.

Ph.D. scholarship from the Bank of Portugal, 1994 - 1998.

Prize Bank of Portugal given to the student with the highest GPA of the class of 1993 from the Portuguese Catholic University.

PAST POSITIONS

Research Affiliate, Centre for Economic Policy Research, 2003 - 2015

Research Fellow, Netspar, Network for Studies on Pensions, Aging and Retirement, 2008 - 2015

Associate Professor of Finance, London Business School, 2006 - 2013

Assistant Professor of Finance, London Business School, 1999 - 2006.

Teaching Assistant at the Graduate Level, Harvard University, in Asset Pricing, Fall 1996.

Teaching Assistant at the Undergraduate Level, Portuguese Catholic University, in Microeconomics, Optimization Methods, Econometrics and Public Finance, 1992 - 1994.

Researcher, Research Department, Bank of Portugal, research on the microstructure of the Portuguese Interbank Money Market, 1993 - 1994.

Research Assistant, Center for Applied Studies, Portuguese Catholic University, applied research in industrial organization, 1991 - 1993.

REFEREEING ACTIVITY

Referee for American Economic Review, American Economic Journal: Macroeconomics, American Economic Journal: Applied Economics, Applied Econometrics, Econometrica, Economic Journal, Economica, European Financial Management, Financial Analysts Journal, International Economic Review, Journal of Applied Econometrics, Journal of Economic Behavior and Organization, Journal of Economic Dynamics and Control, Journal of the European Economic Association, Journal of Economic Theory, Journal of Finance, Journal of Financial Economics, Journal of Financial Intermediation, Journal of Financial and Quantitative Analysis, Journal of International Money and Finance, Journal of Monetary Economics, Journal of Money, Credit and Banking, Journal of Pension Economics and Finance, Journal of Political Economy, Journal of Risk And Insurance, Journal of Urban Economics, Macroeconomics Dynamics, Management Science, Review of Corporate Finance Studies, Review of Economic Dynamics, Review of Finance, Review of Financial Studies, Review of Economics and Statistics, Review of Economic Studies, Review of Economics and Statistics, Scandinavian Journal of Economics, Quarterly Journal of Economics.

INVITED SEMINARS

Banco de Portugal, Bank of England, Cass Business School, Cemfi, Collegio Carlo Alberto, Columbia University, Copenhagen Business School, Edhec, Essec, Ente Luigi Einaudi, European Central Bank, Financial Services Authority, Goethe University, Harvard University, Imperial, ISCTE Business School, Insead, London Business School, London School of Economics, Ludwig Maximilians University of Munich, Luxembourg School of Finance, McGill University, Northwestern University, Norwegian School of Economics and Business Administration, Oxford University, Princeton University, Sveriges Riksbank, Stockholm School of Economics, Tilburg University, Universidade Catolica Portuguesa, Universitat Pompeu Fabra, Universiteit Maastricht, University of Aberdeen, University of Amsterdam, University of California at Berkeley, University College Dublin, University of Cyprus, University of Glasgow, University of Kent, University of Nottingham, University of Stirling, University of Virginia, University of Zurich, Warwick University, Watson Wyatt, The Wharton School.