THOMAS M. MERTENS

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POSITIONS

NYU Stern School of Business — New York, NY
Assistant Professor of Finance, 2009-present

EDUCATION

Harvard University — Cambridge, MA
2004-2009 Ph.D. in Economics

University of Bonn — Bonn, Germany
1999-2005 Diploma in Mathematics

RESEARCH FIELDS

Asset Pricing, Macroeconomics, Computational Finance

CURRENT AND PAST AFFILIATIONS

Federal Reserve Bank of New York — New York, NY
2009-present Visitor
Summer 2008 Ph.D. summer intern

Harvard University — Cambridge, MA
2007-2009 Institute for Quantitative Social Science
2007-2009 Center for European Studies

HONORS, AWARDS, FELLOWSHIPS

2010	Francesco Paris Award, EURO Working Group on Financial Modeling
2008-2009	Roger Martin Graduate Fellowship, Harvard University
2008	Grant, Institute for Quantitative Social Science, Harvard University
2008	Opportunity Grant, Center for European Studies, Harvard University
2007-2009	Doctoral Fellow at IQSS, Harvard University
2007-2009	Doctoral Fellow at Center for European Studies, Harvard University
Spring 2007	Fellowship, Hoover Institution, Stanford University
2006-2008	Graduate Fellowship, German National Academic Foundation
2005, 2006	Fellowship, Max-Planck Institute, Bonn, Germany
2005	Best paper at Summer Institute on Computational Economics, Argonne IL
2004-2006	ERP Fellowship, German National Academic Foundation
2004-2006	Graduate Fellowship, Harvard University
2000-2004	German National Academic Foundation, Scholar

TEACHING EXPERIENCE

New York University – Stern School of Business:

Fall 2010	Foundations of Finance (MBA, two sections)
	Foundations of Financial Markets
Spring 2010	Foundations of Financial Markets (Undergraduate College, two sections)

Harvard University

2006, 2007	Math Camp, Department of Economics
	Independent Course for incoming Ph.D. students
Spring 2006	Advanced Microeconomics II (M.A.), Kennedy School of Government
	Teaching fellow for Asim I. Khwaja

PROFESSIONAL ACTIVITIES

Referee:

American Economic Review, Journal of Financial Economics, Journal of Monetary Economics, Journal of Political Economy, Quarterly Journal of Economics, The Journal of Finance, European Conference on Mathematics for Industry

2009-present	Visitor
Summer 2008	Ph.D. summer intern

Harvard University Cambridge, MA

2007-2009	Institute for Quantitative Social Science
2007-2009	Center for European Studies

Conferences:

American Finance Association, Denver, CO, 2011
NBER Summer Institute 2010
Western Finance Association, Victoria, B.C., 2010
Society for Computational Economics and Finance, London, 2010
Society for Economic Dynamics, Montreal, 2010
International Risk Management Conference, Florence, 2010
EURO Working Group on Financial Modeling, Istanbul, 2010
NBER Asset Pricing Meeting, Chicago, April 2010
Meeting of German Economists Abroad, Heidelberg, 2009
Workshop on Computational Finance, Zurich, 2009
Society for Computing in Economics and Finance, Paris, 2008
Meeting of German Economists Abroad, Mannheim, 2007
Society for Computing in Economics and Finance, Washington, D.C., 2005

Discussions:

Fan Yang "Investment Shocks, Capacity Constraints, and the Commodity Basis Spread" (FMA Doctoral Meeting, New York City, 2010)

Invited Seminars and Presentations:

Berkeley Haas School (2011 scheduled), MIT Sloan (2011 scheduled), University of British Columbia (2010), Boston University School of Management (2010), Duke Junior Macroeconomics Jamboree 2010, Cowles Foundation, Summer Conference, New Haven 2010, Boston University, 2009, Duke University, 2009, Bank for Int. Settlements, 2009, NYU Stern School of Business, 2009, Federal Reserve Bank of New York, 2009, Federal Reserve Bank of Boston, 2009, Carnegie-Mellon, 2009, Harvard, 2008, MIT Sloan, 2008, Federal Reserve Bank of New York, 2008, Summer Institute on Computational Economics in Chicago, 2007, Stanford, 2007, Max-Planck-Institute Bonn, 2007, University of Kansas, 2006.

POLICY PAPERS AND BOOK CHAPTERS

"Consumer Finance Protection" (with Thomas Cooley, Xavier Gabaix, Samuel Lee, Vicki Morwitz, Shelle Santana, Anjolein Schmeits, Stijn van Nieuwerburgh, Robert Whitelaw)
in "Regulating Wall Street: The Dodd-Frank Act and the New Architecture of Global Finance", eds. Viral V. Acharya, Thomas Cooley, Matthew Richardson, and Ingo Walter

"Central Bank Independence and the Role of the Fed" (with David Backus, Thomas Cooley, Itamar Drechsler, Kermit L. Schoenholtz, George Smith, Richard Sylla, Paul Wachtel)
in "Real Time Solutions for Financial Reform", eds. Viral V. Acharya, Thomas Cooley, Matthew Richardson, and Ingo Walter

"Consumer Financial Protection Agency: Is there a Need" (with Thomas Cooley, Xavier Gabaix, Samuel Lee, Vicki Morwitz, Anjolein Schmeits, Stijn van Nieuwerburgh, Robert Whitelaw)
in "Real Time Solutions for Financial Reform", eds. Viral V. Acharya, Thomas Cooley, Matthew Richardson, and Ingo Walter

WORKING PAPERS

"Market Sentiment: A Tragedy of the Commons"
(with Tarek A. Hassan)
forthcoming in American Economic Review, Papers and Proceedings

"Excessively Volatile Stock Markets: Equilibrium Computation and Policy Analysis"
(Winner of the Francesco Paris Award)

"The Social Cost of Near-Rational Investment"
(with Tarek A. Hassan)

"Random State Verification in Dynamic Mirrleesian Economies"
(with Roc Armenter)

WORK IN PROGRESS

"Solving General Incomplete Markets Models with Heterogeneous Agents"
(with Kenneth L. Judd)

"Extrapolative Expectations and the Equity Premium"
(with James J. Choi)