Mungo I. G. Wilson

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Said Business School
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EMPLOYMENT

SAID BUSINESS SCHOOL, OXFORD UNIVERSITY, Department of Finance, Lecturer, from September 2009-2013, Associate Professor with tenure from 2013.

LONDON SCHOOL OF ECONOMICS, Department of Finance, Visiting Lecturer, September 2008 – August 2009, and September 2016 – June 2017.

HONG KONG UNIVERSITY OF SCIENCE & TECHNOLOGY, Department of Finance Assistant Professor, August 2004 – August 2008.

SLAUGHTER AND MAY, Solicitor, 1994 – 1997.

EDUCATION

HARVARD UNIVERSITY
Ph.D. in Economics, June 2004.

LONDON SCHOOL OF ECONOMICS
M.Sc. in Economics, June 1998.

OXFORD UNIVERSITY
B.A. in Politics, Philosophy and Economics, June 1991.

PUBLISHED PAPERS

"The lost capital asset pricing model" (with Daniel Andrei and Julien Cujean), November 2022. Forthcoming, *Review of Economic Studies*.

"One central bank to rule them all?" (with Francesca Brusa and Pavel Savor). *Review of Finance*, March 2020. Spangler-IQAM best paper award 2019-2020.

"Credit ratings and credit risk: Is one measure enough?" (with Jens Hilscher), *Management Science*, October, 2017.

"Earnings announcements and systematic risk" (with Pavel Savor). *Journal of Finance,* February 2016. Amundi Smith Breeden Distinguished Paper Award, 2016.

"Are credit default swaps a sideshow? Evidence that information flows from equity to CDS markets'' (with Jens Hilscher and Joshua Pollet), *Journal of Financial and Quantitative Analysis*, June, 2015.

"Asset pricing: A tale of two days" (with Pavel Savor), *Journal of Financial Economics,* August, 2014 (lead article).

"How much do investors care about systematic risk? Evidence from scheduled economic announcements'' (with Pavel Savor), *Journal of Financial and Quantitative Analysis,* April, 2013 (lead article).

"Average correlation and stock market returns" (with Joshua Pollet), *Journal of Financial Economics*, June 2010.

"How does size affect mutual fund behavior?" (with Joshua Pollet), *Journal of Finance*, December 2008.

WORKING PAPERS

"Divided government and stock returns" (with Theofanis Papamichalis), November 2022.

"Engaging with discreteness" (with Bingcun Dai and Pavel Savor), December 2019.

"Uncertainty aversion for small and large risks" (with Martin Puhl and Pavel Savor), April 2015. Third round, *Journal of Banking and Finance.*

'Identifying contagion in a banking network.' (with Alan Morrison, Michalis Vasios and Filip Zikes). Bank of England Working Paper, January 2017. Revise and resubmit, *Journal of Money, Credit and Banking*.

OTHER PROFESSIONAL APPOINTMENTS

Associate member, Oxford Man Institute of Quantitative Finance, 2009-present
Program committees (current or former): Adam Smith Asset Pricing Conference, European Finance Association, European Financial Management Association, Western Finance Association, CEPR Annual Spring Symposium, Midwestern Finance Association
Scientific committee: World Finance Conference
Reviewer for American Economic Review, Journal of Political Economy, Journal of Finance, Journal of Financial Economics, Review of Financial Studies, Economics Letters, Management Science, Journal of Empirical Finance, Review of Finance, Journal of Financial and Quantitative Analysis, Journal of Business Finance and Accounting.

CURRENT BOARD MEMBERSHIPS

Edinburgh Worldwide Investment Trust (since December 2016).
Neorisk Reap Asia Equity Fund (since December 2016)
Advisory board member: Broadwell Capital Limited (since July 2016)
Embedded Insurance Inc (since December 2021)

FORMER BOARD MEMBERSHIPS

Salty Dot Inc. (May 2019 – 1st October 2021)
Salty Dot UK Ltd (since December 2020 – 1st October 2021)
EA Asia Absolute Return Master Fund (15th June 2010 –25th September 2020),
EA Asia Absolute Return Fund (15th June 2010 –25th September 2020)
EA Asia ex-Japan Dynamic Protection Feeder Fund (14th November 2014 - 25th September 2020)
EA Asia ex-Japan Dynamic Protection Master Fund (14th November 2014 -25th September 2020)
EA Asia ex-Japan Dynamic Protection U.S. Feeder Fund (14th November 2014 - 25th September 2020)
Elements Advisors SPC (20th August 2019 - 25th September 2020)

TEACHING

Undergraduate: Principles of Economics, Investments
Graduate (EMBA, MBA, M.Sc.): Investments, Microeconomics, Corporate Finance, Corporate Valuation, Asset Management, Identification (how to use information to make better decisions).

OTHER PROFESSIONAL ACTIVITIES

Salty Dot Inc was a director and investor from inception to US$300 million sale of insurance technology innovator, pioneering embedded insurance in the US automobile industry.
Extensive speaking and consulting practice. Clients include Admiral Group, Canada Pension Plan Investment Board, PwC.