

**Mungo I. G. Wilson**  
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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**

“Credit ratings and credit risk: Is one measure enough?” (with Jens Hilscher), July 2015. Forthcoming, *Management Science*.

“Earnings announcements and systematic risk” (with Pavel Savor), May 2015. *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 effect mutual fund behavior?” (with Joshua Pollet), *Journal of Finance*, December 2008.

## **RECENT WORKING PAPERS**

“The lost capital asset pricing model” (with Daniel Andrei and Julien Cujean), November 2016.

“Uncertainty aversion for small and large risks” (with Martin Puhl and Pavel Savor), April 2015.

“One central bank to rule them all?” (with Francesca Brusa and Pavel Savor), November 2015.

‘Identifying contagion in a banking network.’ (with Alan Morrison, Michalis Vasios and Filip Zikes), March, 2016. Bank of England Working Paper, January 2017.

## **OTHER PROFESSIONAL APPOINTMENTS**

Associate member, Oxford Man Institute of Quantitative Finance, 2009-present  
Program committees: Adam Smith Asset Pricing Conference, European Finance Association, European Financial Management Association, Western Finance Association, CEPR Annual Spring Symposium  
Scientific committee: World Finance Conference  
Reviewer for 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

Board member: EA Asia Absolute Return Master Fund (since 2010),  
EA Asia Absolute Return Fund (since 2010), EA Asia ex-Japan Dynamic Protection Feeder Fund (since 2014), EA Asia ex-Japan Dynamic Protection Master Fund (since 2014), EA Asia ex-Japan Dynamic Protection U.S. Feeder Fund (since 2014).

Board member: Edinburgh Worldwide Investment Trust (since December 2016).

Board member: Neorisk Reap Asia Equity Fund (since December 2016)

Advisory board member: Broadwell Capital Limited (from 2015)

## **TEACHING**

Undergraduate: Principles of Economics, Investments  
Graduate (EMBA, MBA, M.Sc.): Investments, Microeconomics, Corporate Finance, Corporate Valuation

## **RECENT INVITED PRESENTATIONS**

OFR/Cleveland Fed Financial Stability Conference, Washington D.C., December 2016  
INQUIRE UK, Cass Business School, London, November 2016  
Judge Business School, Cambridge University, May 2016  
Investec Asset Management, London, May 2016  
Vienna University, Vienna, April 2016  
PwC Luxembourg Banking Conference, keynote address, February 2016  
Young Presidents’ Organization, Oxford, November 2015  
Manchester University, November, 2014  
UBS, Quantitative Investment Conference, April, 2014  
ESSEC, France, March, 2014  
UCLA, USA, February 2014  
Universidade Nova de Lisboa, Portugal, February 2014  
Bernstein Quantitative Research Conference, London, November, 2013  
University of Mannheim, Germany, September, 2013  
Western Finance Association, Lake Tahoe, USA, June 2013  
Cass Business School, October 2012  
Norges Bank Investment Management, October 2012  
Young Presidents’ Organization, Christie’s, London, April 2012  
Michigan State University, March, 2012  
Reading University, February 2012  
American Finance Association, Chicago, January 2012  
ESSFM, Gerzensee, July 2011  
NBER Asset Pricing Summer Institute, July 2011  
Federal Reserve Bank of New York, February 2011  
University of Piraeus, February 2011  
AHL, London, January 2011  
Bristol University, January 2011

CFA Institute, London, December 2010  
Nottingham University, October 2010  
Queen Mary College, London University, September 2010  
Leicester University, March 2010  
Utah Winter Finance Conference, February 2010  
C.R.E.D.I.T, Venice, (poster) September 2009

## **GRANTS AND AWARDS**

ESRC, co-investigator, £120,000 for research into networks of CDS issuance. Start date November, 2012. Award announced August 2012.  
Oxford Fidelity Research Alliance, £7,000. October 2012.  
Hong Kong Research Grants Council RGC-CERG grant no. HKUST6478/06H for “Why Do Households Own Houses?” HK\$ 411,000, December 2006-December 2008. (Extended to February 2009.)  
HKUST grant no. DAG05/06.BM23, HK\$ 35,000, 2005-2006.