

ANDREA FRAZZINI

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APPOINTMENT

The University of Chicago, Graduate School of Business

Assistant Professor of Finance, 2005 – Present

OTHER POSITIONS

Research Fellow: National Bureau of Economic Research, 2006 - Present

Consultant: DKR Capital Partners LP , 2006 - present

Director: The Center for Research in Security Prices, 2007 - present

Advisor: Cake Financial, 2006 - present

Consultant: JP Morgan Securities Inc, Statistical Arbitrage Group. 2005-2006

EDUCATION

Yale University

New Haven, CT

PhD in Economics 2001-2005

London School of Economics and Political Science

London, UK

MSc in Economics, 2000 – 2001 (with Distinction)

University of Rome III

Rome, Italy

BS in Economics, 1996 – 2000 (Summa Cum Laude)

FELLOWSHIPS, HONORS AND AWARDS

Initiative on Global Markets Research Grant, 2007

Winner: Barclays Global Investors Award, Best Paper in Asset Pricing, European Finance Association 2007

BSI Gamma Foundation Grant, Firm Characteristics and Investment Management, 2006

Winner: Chicago Quantitative Alliance 13th annual academic competition, 2006

Winner: PanAgora Asset Management - Crowell Prize 2005

Winner: Chicago Quantitative Alliance 11th annual academic competition, 2004

Whitebox Advisors Doctoral Fellowship, Yale International Center for Finance, 2004
Yale University Fellowship 2001 – 2005
Ente Einaudi: Visiting Scholar Fellowship, 2003
Medio Credito Centrale: Marco Fanno Fellowship 2001 - 2003

INVITED PRESENTATIONS

2002: Bank of England. 2003: Yale University Department of Economics. 2004: Yale University Department of Economics, Yale School of Management, Chicago Quantitative Alliance. 2005: Numeric Investors LLC, Oak Hill Platinum Partners LLC, Ziff Brothers Investments, University of Pennsylvania, University of Chicago GSB, Harvard University, Cornell University, Stanford University, University of North Carolina, Fuller & Thaler Asset Management, New York University, Columbia University, Massachusetts Institute of Technology, Northwestern University, Eastern Finance Association meetings, National Bureau of Economic Research, Financial Management Association meetings, Goldman Sachs Asset Management, Panagora Asset Management. 2006: JP Morgan, Citadel Investment Group, Carson School of Business, Harvard Business School, Goldman Sachs Asset Management, Chicago Quantitative Alliance, London Business School, London School of Economics, Barclay Global Investors, University of Illinois, National Bureau of Economic Research, Stockholm School of Economics, Stockholm Institute of Financial Research 2007: Goldman Sachs Asset Management, Tilburg University, Erasmus Universiteit Rotterdam, Security and Exchange Commission, AQR Capital Management.

RESEARCH

"Valuing Reciprocity" (with Lauren Cohen and Christopher Malloy), Working Paper March 2008

"Sell Side School Ties" (with Lauren Cohen and Christopher Malloy), Working Paper February 2008.

The Small World of Investing: Board Connections and Mutual Fund Returns (with Lauren Cohen and Christopher Malloy), April 2007, NBER Working paper w13121.
Winner of Barclays Global Investors Award, Best Paper in Asset Pricing, European Finance Association 2007. Revise and Resubmit, Journal of Political Economy

The Earnings Announcement Premium and Trading Volume (with Owen Lamont), December 2006, NBER Working paper w13090. *Revise and Resubmit, Journal of Finance*

Dumb Money: Mutual Fund Flows and the Cross-Section of Stock Returns (with Owen Lamont), 2006, *Journal of Financial Economics, forthcoming*

Economic Links and Predictable Returns (with Lauren Cohen), 2006, *Journal of Finance*, forthcoming. Winner of First Prize, *Chicago Quantitative Alliance Academic Paper Competition*, 2006. Winner of BSI Gamma Foundation Grant, *Firm Characteristics and Investment Management*, 2006

The Disposition Effect and Under-reaction to News, *Journal of Finance* • Vol. LXI, No. 4 • August 2006. Winner of First Prize, *Chicago Quantitative Alliance Academic Paper Competition*, 2004. Winner of First Prize, *PanAgora Asset Management Crowell Memorial Prize Competition*, 2004-2005

PRESS COVERAGE

Stockscreen: Hitting The Links --- Want to capitalize on booming sales at successful companies? Track down their big supplier, *SmartMoney*, 1 December 2007.
Too much information - Buttonwood, *The Economist*, 14 July 2007.
7 Money Mistakes To Avoid, *SmartMoney*, 1 July 2007.
Point of View: Study Finds Money In Those Old School Ties, *Dow Jones News Service*, 12 June 2007.
Quantifying the Role of Old-School Ties in Investing, *The New York Times*, 9 June 2007.
Blame the Fund Manager, or the Face in the Mirror? *The New York Times*, 2/26/2006
Dumb Money; The good news: It is possible for investors to hone in on winning mutual funds.
The bad: They usually go with the losers instead., *Forbes*, 19 September 2005
Stockscreen: Cut Your Losses; Ride Your Winners, *SmartMoney*, 8/1/2005