

# Filippo Massari

## ACADEMIC APPOINTMENTS

School of Banking and Finance, University of New South Wales  
Senior Lecturer 2013- Present

## EDUCATION

Ph.D. in Economics, Washington University in St. Louis, St. Louis, MO 2013  
MS in Economic and Social Sciences Bocconi University, Milan 2007

## TEACHING EXPERIENCE

3655: Behavioral Finance 2014 - present  
5568: Portfolio Management Process 2014 -present

## PUBLICATIONS and FORTHCOMING PAPERS:

- “Comment on If you’re so smart, why aren’t you rich? Belief selection in complete and incomplete markets”, *Econometrica*, 2013.
- “Markets with heterogeneous beliefs: A necessary and sufficient condition for a trader to vanish”, *Journal of Economic Dynamics and Control*, 2017.
- “Market Selection in Large Economies: A Matter of Luck”  
(Conditionally accepted @) *Theoretical Economics*.

## R&R:

- “Learning from ambiguous and misspecified models” (with Massimo Marinacci), (RR @ *Journal of Mathematical Economics*)
- “The Wisdom of the Crowd in Dynamic Economies” (with Pietro Dindo) (“Reject &Resubmit” @ *Econometrica*)

## WORKING PAPERS:

- “Swarm intelligence? Stock opinions of the crowd and stock returns” (with Matthias Pelster and Bastian Breitmayer) (Submitted)
- “Price Probabilities: A class of Bayesian and non-Bayesian prediction rules ” (Submitted)
- “Ambiguity, Learning, and Raiffa’s critique”  
“Price Dynamics and Market Selection” (Job Market Paper)

## PROFESSIONAL ACTIVITIES

**Referee:** *Econometrica*, *Review of Economic Studies*, *Games and Economic Behavior*, *Journal of Economic Theory*, *Economic Theory*, *Journal of Mathematical Economics*, *Computational Economics*, *Journal of Economic Behavior and Organization*, *Mathematical Social Sciences*; *Journal Mind & Society*.

**Visiting:** University of British Columbia (2017), Northwestern KELLOGG MEDS, (2013, 2016); IMPA (2016), U. di Pisa (2015); CWI (Jan 2015); Bocconi University (2013, 2014, 2015,2016, 2017); University of Minnesota (2014), Cornell (2013)

**Seminars:** Washington University in St.Louis (2013,2016); Melbourne Business School (2015); U. di Pisa (2015); CWI (2015); SFI (2014); UNSW, (2014); UTAS (2014), U.Sydney (2014, 2014); Deakin U. (2014); Bocconi University (2013, 2017), Northwestern (2013), Cornell (2013), UTS (2013)

**Conferences:** S.A.E.T., Faro, Portugal (2017) :13th Annual Cowles GE Conference, Yale (2017); Research in Behavioral Finance Conference, Amsterdam (2016); Australasia Meeting of the Econometric Society (2016), European Econometric Society Winter Meeting (2015), World Congress, Montreal (2015), UBC Summer Finance Conference (2015), Finance Down under, Melbourne (2015); AETW, Deakin U. Melbourne (2014); NFA, Ottawa (2014); FUR, Rotterdam, Netherlands (2014); Northern Econometric Society Meeting, Minneapolis (2014); AETW, ANU Canberra (2014), EC14, Stanford (2014) ; 10th Annual Cowles GE Conference, Yale (2014) ;FIRN (2013);NBER/NSF/CEME, Columbia, NYC, USA (2013); S.A.E.T., France (2013); EWGET, Austria (2013) ;J.M.S. to XXXVII Simposio de la Asociacin Espaola de Economa, Spain (2012); LACEA (2012); Midwest Economic Theory, St.Louis (2012)

**Other experiences:** Internship at at JP-Morgan, London, UK (2007)

## AWARDS

2015 SRG/BSRG grant (9,807 AUD)	2015
Giorgio Mortara Fellowship issued by Banca d'Italia	2009-2010
Summer Research Grant, Washington University in St. Louis	Summers 2010-2011
John Stuart Mill Fellowship, Washington University in St. Louis	2007-2008
110-110 cum laude (MS), Bocconi University, Milan	2007