Matthieu Gomez

Columbia University
Department of Economics
1131 International Affairs Building
New York, NY 10027

+1 (212) 300-6105
mg3901@columbia.edu
http://www.matthieugomez.com
Citizenship: French (U.S. Permanent Resident)

Appointments	Visiting Assistant Professor, UCLA Anderson School of Management	2020-2021
	Assistant Professor, Columbia University (on leave)	2017-

Research-Fields
Macro-Finance, Asset Pricing

Education	Ph.D. in Economics, Princeton University	2011-2017
	M.Sc in Economics and Statistics, PSE and ENSAE	2010-2011
	B.S. in Applied Mathematics, École Polytechnique	2007-2010

Published Papers

"Bank Exposure to Interest-Rate Risk and the Transmission of Monetary Policy" with A. Landier, D. Sraer and D. Thesmar (2016)
Journal of Monetary Economics.

Working Papers

"A Q-Theory of Inequality" (2020) with E. Gouin-Bonenfant

"Sorting Out the Real Effects of Credit Supply" (2020) with B. Chang and H. Hong

"The Secular Decline in Skewness" (2020) with V. Haddad and E. Loualiche

"Decomposing the Rise in Top Wealth Shares" (2018)
R&R, Econometrica

"Asset Prices and Wealth Inequality" (2017)

Seminar Presentations

2020	Virtual Finance Workshop
2019	Rutgers, LSE, NHH, Northwestern (Kellogg), UCLA (Anderson)
2018	NY FED
2017	BC (Carroll), Penn (Wharton), Minnesota (Carlson), INSEAD, LBS, Indiana (Kelley), Columbia, Michigan (Ross), UCSD (Rady), UNC (Kenan-Flagler), UCLA (Anderson), Berkeley (Haas), UCLA, TSE

Conference Presentations (*=co-author)

2020 AEA meeting, NBER Summer Institute Asset Pricing meeting, NBER Summer Institute Corporate Finance meeting*, SITE*

2019 RAPS conference, MFA meeting, WFA meeting, Gerzensee Asset Pricing Week, FARFE

2018 SED meeting, Asset Pricing Week in Gerzensee, MIT Junior Finance Conference, MFS meeting

2017 USC Conference on Inequality Globalization and Macroeconomics, SED meeting, NBER Summer Institute Asset Pricing meeting

Invited Discussions

Wealth Shares in the Long Run by Zheng
WFA meeting, 2020

Demand Disagreement by Heyerdahl-Larsen and Illeditsch
ASSA meeting, 2020

Micro-evidence from a System-wide Financial Meltdown: The German Crisis of 1931 by Blickle, Brunnermeier, and Luck
ASSA meeting, 2020

Shifts in Sectoral Wealth Shares and Risk Premia by Bansal, Ward, and Yaron
SFS Cavalcade, 2019

Rich Pickings? Risk, Return, and Skill in the Portfolios of the Wealthy by Bach, Calvet, and Sodini
WFA meeting, 2018

Referee

Econometrica, Journal of Development Economics, Journal of Economic Theory, Journal of Empirical Finance, Journal of Monetary Economics, PNAS, Review of Financial Studies

Teaching

GU4913 Causes and Consequences of Inequality (Undergraduate) 2019-

GU4710 Finance and the Real Economy (Undergraduate) 2018-

GR6808 Macro-Finance (Ph.D.) 2017-