

Shema Frédéric MITALI

Assistant Professor

Academy: Transformation

Research center: Finance & Accounting Insights on Risk and Regulation

Campus: Paris

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Research interests

Sustainable Finance, Investments, Financial Networks, Information Economics, Textual Analysis

Teaching interests

Financial Networks, Information Economics, Investments, Sustainable Finance, Textual Analysis

Education

2019	PhD in Finance, University of Warwick, Great Britain
2014	MSc in Finance, HEC Lausanne, Switzerland
2012	BSc in Business Administration, University of Geneva, Switzerland

Experience

Full-time academic positions

Since 2023	Assistant Professor, SKEMA Business School, France
2021 - 2023	Postdoctoral Fellow in Finance, Swiss Finance Institute, Ecole Polytechnique Fédérale de Lausanne, Switzerland
2019 - 2021	Postdoctoral Fellow in Finance, University of Geneva, Switzerland

Research grants, Awards and Honors

Research Grants

2021	Geneva Institute for Wealth Management (GIWM) Research Award
2019	Swiss National Science Foundation Doc.Mobility Fellowship

Publications

Peer-reviewed journal articles

ANTONIOU, C. and MITALI, S.F. (2023). Do stock-level experienced returns influence security selection? *Journal of Banking and Finance*, 157, pp. 107034.

Working papers

MITALI, S.F., ANDRIKOGIANNOPOULOU, A., KRUEGER, P. and PAPAKONSTANTINO, F. (2023). *Discretionary Information in ESG Investing: A Text Analysis of Mutual Fund Prospectuses*. SKEMA working papers series.

MITALI, S.F. (2023). *How Do Mutual Fund Investors React to Text-Based Uncertainty?* SKEMA working papers series.

MITALI, S.F., DAUBANES, J. and ROCHET, J.C. (2022). *Why Do Firms Issue Green Bonds?* SKEMA working papers series.

MITALI, S.F., GIBSON BRANDON, R. and KRUEGER, P. (2021). *The Sustainability Footprint of Institutional Investors: ESG Driven Price Pressure.* SKEMA working papers series.

Conference presentations

MITALI, S.F. (2024). Discretionary information in ESG Investing: A Text Analysis of Mutual Fund Prospectuses. In: SFS Cavalcade.

MITALI, S.F. (2024). How Do Mutual Fund Investors React to Text-Based Uncertainty? In: Asset Pricing Breakfast. Paris.

MITALI, S.F. (2024). How Do Mutual Fund Investors React to Text-Based Uncertainty? In: French Inter Business Schools Finance workshop. Montpellier.

MITALI, S.F. (2023). Discretionary Information in ESG Investing: A Text Analysis of Mutual Fund Prospectuses. In: IESE Machine Learning for Textual and Unstructured Data Seminar. Madrid.

DAUBANES, J., MITALI, S.F. and ROCHET, J.C. (2022). Why Do Firms Issue Green Bonds? In: MIT CEEPR Spring Workshop.

MITALI, S.F. (2022). Discretionary Information in ESG Investing: A Text Analysis of Mutual Fund Prospectuses. In: Swiss Finance Institute Research Days.

PAPAKONSTANTINO, F., ANDRIKOIANNPOULOU, A., KRUEGER, P. and MITALI, S.F. (2022). Discretionary Information in ESG Investing: A Text Analysis of Mutual Fund Prospectuses. In: Cornell University ESG Investing Research Conference.

MITALI, S.F., ANDRIKOIANNPOULOU, A., KRUEGER, P. and PAPAKONSTANTINO, F. (2022). Discretionary Information in ESG Investing: A Text Analysis of Mutual Fund Prospectuses. In: GIWM Annual Conference on Recent Trends in Wealth Management.

Faculty research seminar presentations

MITALI, S.F. (2022). How Do Mutual Fund Investors React to Text-Based Uncertainty? In: Warwick Business School.

MITALI, S.F. (2022). How Do Mutual Fund Investors React to Text-Based Uncertainty? In: EPFL-HEC Lausanne Brown Bag Seminar.

Other research activities

Reviewer for:

Journal of Corporate Finance, Journal of Banking and Finance, Journal of Behavioral and Experimental Finance, Journal of Economic Behavior and Organization, Management Science, Journal of Business Ethics

Organization of a conference or a seminar

Since 2021 Geneva Summit on Sustainable Finance