

Shema Frédéric MITALI

Professeur assistant

Académie : Transformation

Centre de recherche : Finance & Accounting Insights on Risk and Regulation

Campus : Paris

Email : shema.mitali@skema.edu

Intérêts de recherche

Finance durable, Investissements, Réseaux financiers, Economie de l'information, Analyse textuelle

Domaines d'enseignement

Analyse textuelle, Economie de l'information, Finance durable, Investissements, Réseaux financiers

Formation

2019	PhD in Finance, Université de Warwick, Royaume Uni
2014	MSc in Finance, HEC Lausanne, Suisse
2012	BSc in Business Administration, University of Geneva, Suisse

Expérience Professionnelle

Positions académiques principales

Depuis 2023	Professeur assistant, SKEMA Business School, France
2021 - 2023	Postdoctoral Fellow in Finance, Swiss Finance Institute, Ecole Polytechnique Fédérale de Lausanne, Suisse
2019 - 2021	Postdoctoral Fellow in Finance, University of Geneva, Suisse

Contrats de recherche, prix et distinctions

Contrats de recherche

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

Publications

Articles académiques revus

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

Documents de recherche

MITALI, S.F., ANDRIKOGIANNOPOULOU, A., KRUEGER, P. et 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. et ROCHET, J.C. (2022). *Why Do Firms Issue Green Bonds?* SKEMA working papers series.

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

Présentations dans des conférences

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

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

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

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

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

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

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

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

Présentations dans des séminaires de recherche

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

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

Autres activités de recherche

Relecteur pour :

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

Organisation d'une conférence ou d'un séminaire

Depuis 2021 Geneva Summit on Sustainable Finance