

Shema Frédéric MITALI

Assistant Professor

Academy: Transformation

Research center: Finance & Accounting Insights on Risk and Regulation

Campus: PARIS

Email: shema.mitali@skema.edu

Research interests

Sustainable Finance, Investments, Financial Networks, Information Economics, 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 PAPAKONSTANTINOU, 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. (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.

MITALI, S.F., ANDRIKOIANNPOULOU, A., PAKONSTANTINO, F. and KRUEGER, P. (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 PAKONSTANTINO, 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?

Other research activities

Reviewer for:

Management Science

Organization of a conference or a seminar

Since 2021 Geneva Summit on Sustainable Finance