## 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**

DAUBANES, J., MITALI, S.F. and ROCHET, J.C. (2025). Why Do Firms Issue Green Bonds? Energy Journal.

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. (2025). The Determinants and Consequences of U.S. Firms' Differences in Post-Pandemic Inflation Expectations. SKEMA working papers series.

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. (2025). How Do Mutual Fund Investors React to Text-Based Uncertainty? In: Research in Behavioral Finance Conference. London.

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

PAPAKONSTANTINOU, F., ANDRIKOGIANNOPOULOU, 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., ANDRIKOGIANNOPOULOU, A., KRUEGER, P. and PAPAKONSTANTINOU, 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 Business Ethics, Journal of Financial Econometrics, 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