

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

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 PAPAKONSTANTINOY, 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., 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 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