

SHEMA FRÉDÉRIC MITALI

SKEMA Business School
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Academic Positions

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| 2023 - | Assistant Professor of Finance, SKEMA Business School (Paris Campus) |
| 2021 - 2023 | Postdoctoral Fellow in Finance, Swiss Finance Institute @ Ecole Polytechnique Fédérale de Lausanne (EPFL) |
| 2019 - 2021 | Postdoctoral Fellow in Finance, University of Geneva |

Education

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| 2015 - 2019 | PhD in Finance, University of Warwick
<i>2019: Visiting PhD Student, Bocconi University</i> |
| 2012 - 2014 | MSc in Finance, HEC Lausanne |
| 2009 - 2012 | BSc in Business Administration, University of Geneva |

Research Areas

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

Working Papers

1. [“How Do Mutual Fund Investors React to Text-Based Uncertainty?”](#) 2023
2. [“Discretionary Information in ESG Investing: A Text Analysis of Mutual Fund Prospectuses”](#), with A. Andrikogiannopoulou, P. Krueger, F. Papakonstantinou. 2023
3. [“Why Do Firms Issue Green Bonds?”](#), with J. Daubanes and J.-C. Rochet. 2023
4. [“The Sustainability Footprint of Institutional Investors: ESG Driven Price Pressure and Performance”](#), with R. Gibson Brandon and P. Krueger. 2022
5. [“Common Holdings and Mutual Fund Performance”](#) 2019

Publication

6. [“Do Stock-Level Experienced Returns Affect Security Selection?”](#), with C. Antoniou. *Journal of Banking and Finance*, 2023.

Conference Contributions and Seminar Presentations

2023	XI International Academic Symposium – Green investments for the energy transition*, IESE Machine Learning for Textual and Unstructured Data Seminar
2022	MIT CEEPR Spring Workshop*, SFI Research Days, Cornell University ESG Investing Research Conference*, GIWM Annual Conference on Recent Trends in Wealth Management, Warwick Business School, EPFL-HEC Lausanne Brown Bag Seminar, FCA*
2021	AERE*, MEA*, University of Geneva, University of St-Gallen, EPFL, IAEE*, GRASFI*, Institut Louis Bachelier/Banque de France*
2020	EAERE*, Workshop Sustainable Finance, FMA Annual Meeting, CESifo Area Conference on Energy and Climate Economics*, Geneva-Zurich Seminar on Sustainable Finance
2019	FMA Europe, Bocconi Finance Brown Bag Seminar
2018	Blackrock*, EEA/ESEM, EFA*, Research in Behavioral Finance Conference, University of Geneva Brown Bag Seminar, Swiss Economists Abroad Annual Meeting
2017	French Finance Association Annual Meeting, Conference on Hedge Funds and Other Collective Investment Funds (Poster), Warwick Business School Seminar, Swiss Economists Abroad Annual Meeting

*: presented by
co-author

Awards, Fellowships, Grants

2021	Geneva Institute for Wealth Management Research Award for “Discretionary Information in ESG Investing: A Text Analysis of Mutual Fund Prospectuses”
2019	Swiss National Science Foundation Doc.Mobility Fellowship
2018	American Finance Association Doctoral Student Travel Grant
2016 - 2019	Warwick Business School Bursary

Teaching Experience

Fall 2023	Lecturer: BBA, Financial Markets and Institutions. M1: Corporate Finance (SKEMA Business School)
Spring 2023	Lecturer: MSc., Sustainable and Entrepreneurial Finance (E4S; EPFL-IMD-UNIL)
Spring 2022	TA: MSc., Sustainable and Entrepreneurial Finance (E4S; EPFL-IMD-UNIL)
Fall 2021-22	TA: MSc., Introduction to Finance (EPFL)
2016-18	TA: Foundations of Financial Management (BSc), Empirical Finance (MSc), Quantitative Methods for Finance (MSc; Warwick)

Other Academic Activities

Service: [EPFL CDM Council Member](#) 2022-23

Referee: Management Science, Journal of Banking and Finance, Journal of Behavioral and Experimental Finance, Journal of Business Ethics, European Journal of Finance, B.E. Journal of Economic Analysis & Policy.

Co-organizer: [Geneva Summit on Sustainable Finance](#) 2020, 2021

Scientific Committee Member: [Royal Economic Society Junior Symposium](#) 2019.

Discussant: Geneva Summit on Sustainable Finance 2020; Workshop Sustainable Finance (Liechtenstein) 2020;
FMA Europe (Glasgow, Scotland) 2019