

SIMONA ABIS

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Columbia Business School
665 W 130th St, New York, NY 10027

ACADEMIC POSITIONS

Since July 2017 Assistant Professor, Finance division of Columbia Business School (CBS), New York

Since May 2018 Affiliated member, Financial and Business Analytics Center, Data Science Institute, Columbia

Since Nov 2018 Co-Director, Innovation in Finance Initiative of the Program for Financial Studies, CBS

EDUCATION

2011–2017 INSEAD, Singapore/Fontainebleau · *PhD in Finance*

2008–2009 Cass Business School, London · *MSc in Quantitative Finance*

2005–2008 Bocconi University, Milan · *BSc in Economics of International Markets and New Technologies*

2007–2008 Fundação Getulio Vargas, São Paulo · *IPM Introductory Master in Management*

RESEARCH INTERESTS

Technological Adoption, Information Economics, Asset Management, Privacy, Machine Learning, Artificial Intelligence, Asset Pricing

RESEARCH

WORKING PAPERS

1. “The Changing Economics of Knowledge Production” with Laura Veldkamp
R&R Review of Financial Studies
2. “Do Mutual Funds Keep Their Promises?” with Anton Lines
(This paper was previously circulated under the title: “Text-Based Mutual Fund Peer Groups?”)
R&R Journal of Financial Economics
3. “Man vs. Machine: Quantitative and Discretionary Equity Management”
Submitted
4. “Learning from Prospectuses” with Andrea Buffa, Apoorva Javadekar and Anton Lines
Submitted
5. “Market Timing in Bayesian Portfolio Optimization”

WORK IN PROGRESS

6. “Trading off AI and Privacy” with Bo Bian and Huan Tang
7. “Skills Rotation and the impact of Covid 19 on technological growth” with Luofeng Zhou
8. “ESG Activeness” with Andrea Buffa and Meha Sadasivam

PRESENTATIONS

Presentations by co-authors are indicated with an asterisk (*)

- **2022:**

- *Conferences:* American Finance Association (AFA) · Econometric Society North American Winter Meetings · GSU–RFS Fintech Conference · Next Generation of Antitrust, Data Privacy and Data Protection Scholars Conference, NYU (*) · NBER Economics of Privacy (*) · 11th bi-annual Postal Economics Conference on E-commerce, Digital Economy and Delivery Services (*) · Hong Kong Conference for Fintech, AI, and Big Data in Business · SFS Cavalcade North America 2022 · Future of Financial Information–FutFinInfo (*) · Stockholm School of Economics and the Swedish House of Finance · UNSW Asset Pricing Workshop
- *Seminars:* Applied Machine Learning, Economics, and Data Science (AMLEDS) Webinar, Federal Reserve Board · New York University · Frankfurt University · Cornell University · London School of Economics · University of Miami · University of Colorado Boulder
- *Discussions:* American Finance Association (AFA) · Midwest Financial Association (MFA) · FIRS (2 discussions) · 2022 Cornell University ESG Investing Research Conference

- **2021:**

- *Conferences:* American Finance Association (AFA) · European Financial Association (EFA) – keynote commentary · International Risk Management Conference (IRMC)
- *Seminars:* HEC · IDC-Arison · Carnegie Mellon · National University of Singapore · Bristol University · Washington University (Foster) · Johns Hopking University · CEPR Women in Economics WE_ARE seminar series
- *Discussions:* NBER Big Data and Securities Markets · European Finance Association (EFA) (2 discussions) · Future of Financial Information (FutFinInfo)

- **2020:**

- *Conferences:* 2nd Future of Financial Information Conference, Stockholm Business School · NBER Summer Institute Economic Growth · NBER Economics of AI (*) · UNC Junior Roundtable · Early Career Women in Finance Conference ECWFC
- *Seminars:* Toulouse School of Economics · City University of Hong Kong · Swiss Finance Institute Lugano · Minnesota 3M Reading Group
- *Discussions:* European Finance Association (EFA) · Western Finance Association (WFA) · Swedish House of Finance (SHoF) conference on Financial Markets and Corporate Decisions 2020

- **2019:**

- *Conferences:* Machine Learning in Finance Workshop, Data Science Institute · 4th Data Science Day, Columbia University · WAPFIN Conference at NYU Stern · Rising Five Star Conference, Columbia University

- *Discussions*: LBS Summer Finance Symposium · Georgia State FinTech Conference
- **2018:**
 - *Conferences*: Second Maryland Finance Conference · FIRS The Financial Intermediation Research Society · NBER Summer Institute Big Data and High-Performance Computing for Financial Economics · Speed Conference Cornell Tech
 - *Seminars*: Stanford GSB · Boston College · Bocconi University · London Business School
 - *Discussions*: 5 Star Conference · European Finance Association (EFA)
- **2017:**
 - *Conferences*: AQR Institute: Academic Symposium at LBS · WAPFIN Conference at NYU Stern · Banco BPI Conference at Nova School of Business and Economics
 - *Seminars*: Imperial · HKUST · LSE · Columbia GSB · Washington U. in St. Louis Olin · U. of Virginia Darden · Georgetown McDonough · UT Austin McCombs · Rice Jones · U. of Chicago Booth · UCLA Anderson · University of Illinois · Harvard Business School
 - *Discussions*: FIRS The Financial Intermediation Research Society
- **2016:**
 - *Conferences*: LabEx ReFi PhD Workshop · 2nd HEC Finance PhD Workshop · Wharton–INSEAD PhD Consortium
 - *Seminars*: INSEAD Brownbag

FELLOWSHIPS, AWARDS AND HONORS

- 2018: *Selected* to be featured in the INSEAD “50 years to women, 50 big ideas” campaign
- 2017: *Recipient*, AQR Top Finance Graduate Award at CBS
- 2013–2014: *Recipient*, Outstanding tutor award, INSEAD
- 2011–2016: *Recipient*, Full scholarship, INSEAD PhD scholarship
- 2008: *Selected* representative of Bocconi University in MMICC international case competition, McGill University, Montreal

PROFESSIONAL SERVICE

REFEREE

- Review of Financial Studies · Journal of Finance · Review of Economic Studies · Journal of Banking and Finance · Journal of Economic Theory · Review of Finance · Management Science · Journal of Financial and Quantitative Analysis · Journal of Corporate Finance

PROGRAM COMMITTEE

- EFA (2018, 2019, 2020, 2022) · Hong Kong Conference for Fintech, AI, and Big Data in Business (2022) · FMA Best Fintech Paper (2021) · Georgia State FinTech Conference (2019, 2020) · MFA (2019)

CONFERENCE ORGANIZER

- New Technologies in Finance Conference - NTIF (2019) · Fourteenth Annual Early Career Women in Finance Mini-Conference - ECWFC (2019)

TEACHING

COURSES TAUGHT AT COLUMBIA BUSINESS SCHOOL

- Capital Markets and Investments (MBA full course, 2018, 2019, 2020, 2021)
- Big Data (Phd course · 2019, 2020, 2021, 2022)
- Pre-Thesis Seminar on Technology in Finance (Phd course · 2 classes, 2018)

TUTORIAL INSTRUCTOR AT INSEAD

- Prices & Markets (MBA Core Microeconomics, 2012, 2014, 2016)
- Financial Markets and Valuation (MBA Core Finance, 2013)

OUTSIDE ACTIVITIES 2017-2022

Columbia Business School requires faculty members to disclose any activities that might present a real or apparent conflict of interest. The list below complies with this requirement.

Speaking engagements

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|-----------|---|
| 2022 | 3rd Workshop of Women in AI and Finance at ICAIF 2022 |
| 2020–2022 | SQA Academic Advisory Board Member |
| 2021 | Presented at the CFA Society New York |
| 2020 | Presented to selected members of Vanguard’s Executive Team |
| 2018 | Presented at: Vanguard Speakers Series on Data Science · Q Group Conference · Wolfe Research QES Conference |
| 2017 | Presented at the CFA Society France: Active vs. Passive management |

OTHER PROFESSIONAL ACTIVITIES

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|-----------|---|
| 2014-2015 | Tyler Capital, Singapore <i>Proprietary Trading Firm · Quantitative Researcher</i> |
| 2013 | Advised all core projects and participated in the panel evaluation of the Executive UNICEF Leadership Development Program, INSEAD |
| 2009-2011 | Whadwani Asset Management/Caxton Associates, London <i>Systematic Managed Futures Hedge Fund · Full-Time Quantitative Researcher</i> |
| 2008 | Hill and Knowlton, Milan <i>Crisis and Financial Communication · Summer Intern</i> |