

## SIMONA ABIS

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*Leeds School of Business*  
995 Regent Dr, Boulder, CO 80309

### ACADEMIC POSITIONS

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- Since 2023 Assistant Professor, Finance division, Leeds School of Business, University of Colorado, Boulder
- 2017–2023 Assistant Professor, Finance division of Columbia Business School (CBS), New York
- 2018–2023 Affiliated member, Financial and Business Analytics Center, Data Science Institute, Columbia
- 2018–2023 Co-Director, Innovation in Finance Initiative of the Program for Financial Studies, CBS

### EDUCATION

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- 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

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

### RESEARCH

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PUBLICATIONS (including accepted and forthcoming)

1. “The Changing Economics of Knowledge Production” with Laura Veldkamp  
**The Review of Financial Studies, Volume 37, Issue 1, January 2024, Pages 89-118**
2. “Broken Promises, Competition, and Capital Allocation in the Mutual Fund Industry” with Anton Lines  
(This paper was previously circulated under the title: “Do Mutual Funds Keep Their Promises?”)  
**The Journal of Financial Economics, Volume 162, December 2024**

WORKING PAPERS

3. “Different Shades of ESG Funds” with Andrea Buffa and Meha Sadasivam

4. “Breaking the Data Chain: the Ripple Effect of Data Sharing Restrictions of Capital Markets” with Bo Bian and Huan Tang
5. “Man vs. Machine: Quantitative and Discretionary Equity Management”
6. “Learning from Prospectuses” with Andrea Buffa, Apoorva Javadekar and Anton Lines
7. “Market Timing in Bayesian Portfolio Optimization”

## PRESENTATIONS

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Presentations by co-authors are indicated with (\*); scheduled presentations are indicated with (\*\*).

- **2025:**
  - *Conferences:* Big Data and High-Performance Computing for Financial Economics (\*\*). Penn/NYU Conference on Law and Finance (\*). Second Young Scholars Conference at Notre Dame
  - *Seminars:* University of Indiana · Tilburg University (\*\*). Erasmus University Rotterdam (\*\*). Maastricht University (\*\*)
  - *Discussions:* IESE Workshop on Artificial Intelligence in Finance · 2025 CEAR-Finance Conference: AI Revolution in Finance · Journal of Corporate Finance Special Issue Conference 2025
- **2024:**
  - *Conferences:* UBS/University of Maryland Center for Financial Policy Conference · Third Conference in Sustainable Finance at the University of Luxembourg (\*)
  - *Seminars:* The Chicago FED · BI Norwegian Business School · University of Mannheim · Goethe University
  - *Discussions:* AFA · Alpine Finance Summit · NBER Big Data, Artificial Intelligence, and Financial Economics
- **2023:**
  - *Conferences:* American Finance Association (AFA) · CICF
  - *Seminars:* Office of Financial Research, U.S. Department of the Treasury
  - *Discussions:* Midwest Finance Association (MFA) · Future of Financial Information–FutFinInfo · Cavalcade (2 discussions) · FIRS · Web3 Financing and Inclusivity Symposium
- **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 · Global Forum on AI Network Society 2022, sponsored by Nikkei · SFS Cavalcade North America 2022 · Future of Financial Information–FutFinInfo (\*) · Stockholm School of Economics and the Swedish House of Finance · Melbourne Asset Pricing Meeting (\*) · UNSW Asset Pricing Workshop · TAU Finance Conference (\*)
  - *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) · Sweedish House of Finance (SHoF) conference on Financial Markets an 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 · 2<sup>nd</sup> HEC Finance PhD Workshop · Wharton–INSEAD PhD Consortium
  - *Seminars*: INSEAD Brownbag

## FELLOWSHIPS, AWARDS AND HONORS

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- 2024: Dean's Faculty Scholar award, Leeds Business School
- 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

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### REFEREE

- Review of Financial Studies · Journal of Finance · Journal of Financial Economics · 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 · European Journal of Finance · Review of Economic Dynamics · Review of Asset Pricing Studies · Economics Letters

### PROGRAM COMMITTEE

- EFA (2018, 2019, 2020, 2022, 2023, 2024) · Hong Kong Conference for Fintech, AI, and Big Data in Business (2022, 2023, 2024) · FIRS (2023, 2024) · WFA (2023, 2024, 2025) · Colorado Finance Summit (2022) · FMA Best Fintech Paper (2021) · Georgia State FinTech Conference (2019, 2020) · MFA (2019) · Future of Financial Information (2025)

### CONFERENCE ORGANIZER

- Colorado Finance Summit (2025) · Italian Financial Economists Association (IFEA), annual conference (2024, 2025) · New Technologies in Finance Conference - NTIF (2019) · Fourteenth Annual Early Career Women in Finance Mini-Conference - ECWFC (2019)

### SESSION CHAIR

- MFA (2023), EFA (2023, 2024)

## TEACHING

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### COURSES TAUGHT AT THE UNIVERSITY OF COLORADO BOULDER

- Investments and Portfolio Management (Undergraduate course: 2023, 2024)

### COURSES TAUGHT AT COLUMBIA BUSINESS SCHOOL

- Capital Markets and Investments (MBA full course: 2018, 2019, 2020, 2021, 2023)
- Big Data (Phd course: 2019, 2020, 2021, 2022, 2023)
- 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

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### *Speaking engagements*

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| 2023      | Presented to Columbia Investment Management Company   |
| 2023      | Wolfe Research QES Conference   |
| 2023      | SQA Full-Day Conference: Quantitative Investing   |
| 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  |

### *Professional activities*

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|-----------|---|
| 2014-2015 | Tyler Capital, Singapore<br><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, London<br><i>Systematic Managed Futures Hedge Fund · Full-Time Quantitative Researcher</i>             |
| 2008      | Hill and Knowlton, Milan<br><i>Crisis and Financial Communication · Summer Intern</i>   |