SIMONA ABIS

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Leeds School of Business
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ACADEMIC POSITIONS

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

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

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

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

- **2026:**
  - *Conferences:* 9th Annual Data Science in Finance (SQA & CFA)
- **2025:**
  - *Conferences:* New Challenges and Risks in Finance Workshop (Oxford University MAN Institute) · UBC Summer Finance Conference · NBER Summer Institute (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 · 2025 UT Dallas Finance Conference
- **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^{nd} HEC Finance PhD Workshop · Wharton–INSEAD PhD Consortium

– *Seminars:* INSEAD Brownbag

Fellowships, Awards and Honors

- 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

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, 2025) · WFA (2023, 2024, 2025, 2026) · Future of Financial Information (2025, 2026) · AI in Finance Conference (2025, 2026) · Hong Kong Conference for Fintech, AI, and Big Data in Business (2022, 2023, 2024) · FIRS (2023. 2024) · Colorado Finance Summit (2022) · FMA Best Fintech Paper (2021) · Georgia State FinTech Conference (2019, 2020) · MFA (2019)

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

COURSES TAUGHT AT THE UNIVERSITY OF COLORADO BOULDER

- Investments and Portfolio Management (Undergraduate course: 2023, 2024, 2025)

- Financial Economics Research Management (PhD course: 2025)
- Computer Science Capstone Project (Undergraduate: 2024, 2025, 2026)

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

Speaking engagements

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
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

2020–2026	SQA Academic Advisory Board Member
2014-2015	Tyler Capital, Singapore *Proprietary Trading Firm · Quantitative Researcher*
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 *Systematic Managed Futures Hedge Fund · Full-Time Quantitative Researcher*
2008	Hill and Knowlton, Milan *Crisis and Financial Communication · Summer Intern*