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09/29/2022

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RESEARCH AREAS

Asset Pricing
Forecasting
Institutional Investors
Investments
Mutual Funds
Financial Market
Commodities

TEACHING INTERESTS

Capital Markets
Finance
Financial Institutions
Financial Management
Fixed Income Investments
Investments

DEGREES

Degree	Institution	Discipline	Year
Ph.D.	Boston College, Boston, U.S.A.	Finance	2009
Masters in Finance	University of Torino, Torino, Italy	Finance	2002
B.A. (Hon.)	University of Pisa, Pisa, Italy	Finance	2001

EMPLOYMENT

From	To	Employer	Position
2019	present	Telfer School of Management, University of Ottawa	Associate Professor and Royal Bank of Canada Fellow of Finance
2009	2019	Smith School of Business, Queen's University	Assistant Professor

OUTSIDE PROFESSIONAL ACTIVITIES

From	To	Employer	Position
2019	2020	Collegio Carlo Alberto,University of Torino	Senior Research Fellow Long-Term Investors (LTI) Senior Research Fellow

HONOURS AND AWARDS

From	To	Organization	Type	Title
2020	2020	Hillsdale Investment Management – CFA Society Toronto	Award	Investment Research Award
2019	present	Telfer School of Management, University of Ottawa	Award	Royal Bank of Canada Fellow of Finance
2016	2020	Financial Management Association	Award	Best Paper Award: Semi-Finalist

SCHOLARLY AND PROFESSIONAL ACADEMIC ACTIVITIES

From	To	Activity
2021	2021	Discussant, Commodity and Energy Markets Conference (CEMA) 2020-21, “The valuation effects of index investment in commodity futures”, by Loïc Maréchal and Michel Dubois

From	To	Activity
2021	2021	External evaluator for Italian National Agency for the Evaluations of Universities and Research Institutes
2021	2021	External examiner, Michael Densmore, Ph.D. program York University, Schulich School of Business
2021	2021	Member of the recruiting committee
2021	2021	Reviewer for Ontario Graduate Scholarship (OGS) program
2021	2021	Reviewer, Telfer PhD Engagement Award
2020	present	Faculty advisor for the Capital Market Program and student managed investment fund (Telfer Capital Fund)
2020	present	Finance champion for the Ph.D. program
2020	present	Principal coordinator for the Responsible Wealth Creation and Management Research Cluster
2020	2020	Reviewer for Telfer Graduate Research Programs Thesis Competition
2020	2020	Reviewer for the Research Grants Council (RGC) of Hong Kong
2020	2020	Reviewer, Telfer SSHRC PhD scholarships
2019	present	RBC Financial Group Professor in Finance
2019	present	Course coordinator for Course coordinator for ADM3351, ADM3751, ADM3357, ADM4355, and ADM4357
2019	2020	Member of the faculty recruiting committee
2019	2019	Discussant, 36th International Conference of the French Finance Association: “A Self-Exciting Model for Mutual Fund Flows: Investor Behaviour and Liability Risk” by Gaëlle le Fol, Serge Darolles, Yang Lu, and Theo Sun
2019	2019	Discussant, 36th International Conference of the French Finance Association: “Culture, Industries and Capital Structure Choice: International Evidence” by Vipin Mogha and Benjamin Williams

From	To	Activity
2019	2019	Reviewer of a Social Sciences and Humanities Research Council of Canada (SSHRC) Insight Grant proposal
2018	2018	Case reviewer/marker for the student-run Inter-Collegiate Business Competition (I.C.B.C.)
2018	2018	Discussant, 5th International Conference on Sovereign Bond Markets, Bank of Canada: “Central Bank Policy Announcement and Changes in Investment Behavior: Evidence from Micro Data in Bond Futures Markets” by Koichiro Kamada, Tetsuo Kurosaki, Ko Miura, and Tetsuya Yamada
2018	2018	Discussant, Ben Graham Centre's 7th Symposium on Intelligent Investing, Ivey Business School: “Reconsidering Returns” by Samuel Hartzmark and David Solomon
2018	2018	Discussant, Northern Finance Association Annual Meeting: “Passive-Aggressive Trading: The Supply and Demand of Liquidity by Mutual Funds” by Aleksandra Rzeznik, Susan Christoffersen, Donald Keim, and David Musto
2018	2018	Discussant, Telfer Annual Conference on Accounting and Finance, University of Ottawa: “Conflicts of Interest in Residential Real Estate Transactions: New Evidence” by Marcus T. Allen, Jessica Rutherford, Ronald Rutherford, Abdullah Yavas, and Chad Zutter
2017	2017	Adjudication Committee 3A for Business, Management and related fields, Social Sciences and Humanities Research Council of Canada (SSHRC), Insight Development Research Grant Competition
2017	2017	Chairperson at the Telfer Annual Conference on Accounting and Finance, University of Ottawa
2017	2017	Discussant, World Finance Conference: “Mutual Fund Closures: A Method to Sustain Outperformance” by Philip Gibson, Terrance Martin, and David Nanigian
2017	2017	Reviewer for the Midwest Finance Association annual meeting
2016	2018	Reviewer for the World Finance Conference
2016	2017	Reviewer for the World Finance & Banking Symposium

From	To	Activity
2016	2016	Discussant, Ben Graham Centre's 5th Symposium on Intelligent Investing, Ivey Business School: “Anomalies and News”, by Joey Engelberg, David McLean, and Jeffrey Pontiff
2016	2016	Discussant, Northern Finance Association Annual Meeting: “A Model of Anomaly Discovery” by Qi Liu, Lei Lu, Bo Sun, and Hongjun Yan
2016	2016	Discussant, Telfer Annual Conference on Accounting and Finance, University of Ottawa: “Determinants of Financial Innovation: Evidence from Mutual Funds” by Leonard Kostovetsky and Jerold Warner
2015	2016	Reviewer for the European Finance Association annual meeting
2015	2015	Discussant, Liquidity Risk in Asset Management: Financial Stability Perspective Conference: “Do Funds Make More When They Trade More?” by Lubos Pastor, Robert Stambaugh, and Lucian Taylor
2015	2015	Reviewer for the Midwest Finance Association annual meeting
2014	2014	Case reviewer/marker for the student-run Inter-Collegiate Business Competition (I.C.B.C.)
2014	2014	Discussant, Northern Finance Association Annual Meeting: “Mutual Fund Competition, Managerial Skill, and Alpha Persistence” by Gerard Hoberg, Nitin Kumar, and Nagpurnan and Prabhala
2013	2013	Discussant, 4th Bank of Canada conference on “Advances on Fixed Income Modelling”: “Pricing TIPS and Treasuries with Linear Regressions” by Michael Abrahams, Tobias Adrian, Richard Crump, and Emanuel Moench
2012	2022	Referee for the following journals: Finance Research Letters; International Review of Financial Analysis; Financial Markets and Portfolio Management ; Journal of Banking and Finance; Journal of Business Ethics; Journal of Corporate Finance; Journal of Economics and Business; Journal of Economic Dynamics and Control; Journal of Empirical Finance; Journal of Finance; Journal of Futures Markets; Managerial Finance; Review of Asset Pricing Studies; Review of Finance; Review of Financial Studies; The European Journal of Finance
2012	2022	Reviewer for the Northern Finance Association annual meeting
2012	2012	Reviewer for the Society of Financial Studies Finance Cavalcade

From	To	Activity
2011	2012	Co-organizer of the Queen’s University, May 2011 2nd and May 2012 3rd Behavioral Finance Conference
2010	2012	Case reviewer/marker for the student-run Inter-Collegiate Business Competition (I.C.B.C.)
2010	2010	Chairperson at the Financial Management Association Annual Meeting

GRADUATE COURSES TAUGHT

Finance 2021, 2020

UNDERGRADUATE COURSES TAUGHT

Applied Equity Valuation and Investment Analysis I 2021, 2020, 2019
Applied Equity Valuation and Investment Analysis II 2022
Financial Management 2021, 2020, 2019

GRADUATE SUPERVISIONS

	Completed			In progress		
	S	CO-S	M	S	CO-S	M
Post-Doctoral	0	0	0	0	0	0
PHD Thesis	0	0	2	2	1	0
Master's Thesis	0	0	1	0	0	0
Master's Project	0	0	0	0	0	0

S=Supervisor; CO-S=Co-Supervisor; M=Supervisory Committee Member

Theses/Projects Supervised

From	To	Description
2021		Guilda Akbari, PhD (PhD Thesis), Title TBD, Co-Supervisor, Telfer School of Management, University of Ottawa
2020		Xiaoyu Sun, PhD (PhD Thesis), Title TBD, Supervisor, Telfer School of Management, University of Ottawa
2019		Renato Lazo Paz, PhD (PhD Thesis), Title TBD, Supervisor, Telfer School

From	To	Description
		of Management, University of Ottawa
2019	2020	Jinshi Zheng, MSc (Master's Thesis), How does Investor Sentiment have Impacts on Stock Returns and Volatility in the Growth Enterprise Market in China?, Supervisory Committee Member, Telfer School of Management, University of Ottawa
2018	2019	XioBing Ma, PhD (PhD Thesis), Three Essays in Corporate Finance, Supervisory Committee Member, Smith School of Business, Queen’s University
2017	2018	Tashfeen Hussain, PhD (PhD Thesis), Implications of Firms' Interactions with Debt Markets, Supervisory Committee Member, Smith School of Business, Queen’s University

EXTERNAL RESEARCH GRANTS

From - To	Source	Title	*	**	Amount
2022 - 2025	Social Sciences and Humanities Research Council (SSHRC)	Insight Grant (PI)	R	C	$67033
2020 - 2022	Social Sciences and Humanities Research Council (SSHRC)	Insight Development Grant (PI)	R	C	$60299
2017 - 2019	Canadian Securities Institute (CSI) Research Foundation	Academic Grant (PI)	R	F	$35000
2016 - 2019	Social Sciences and Humanities Research Council (SSHRC)	Insight Development Grant (PI)	R	C	$52916
2015 - 2015	Smith School of Business	General Research Grant (PI)	R	O	$4100
2013 - 2013	Smith School of Business	General Research Grant (PI)	R	O	$4566
2012 - 2012	Smith School of Business	D.I McLeod Summer Research Assistantship (PI)	R	O	$2880
2011 - 2011	Smith School of Business	General Research Grant (PI)	R	O	$7680

From - To	Source	Title	*	**	Amount
2010 - 2010	Smith School of Business	D.I McLeod Summer Research Assistantship (PI)	R	O	$1320
2009 - 2012	Smith School of Business	Research Initiation Grant (PI)	R	O	$20000
2009 - 2009	Smith School of Business	General Research Grant (PI)	R	O	$3000

* Purpose = C : Contract (R and D), E : Equipment Grant, R : Research Grant, T : Travel Grant, S : Support Award, P: Pedagogical Grant, O: Other, U : Unknown
** Type = C : Granting councils, G : Government, F : Foundations, I : UO Internal Funding, O : Other, U : Unknown

INTERNAL RESEARCH GRANTS

From - To	Source	Title	*	**	Amount

* Purpose = C : Contract (R and D), E : Equipment Grant, R : Research Grant, T : Travel Grant, S : Support Award, P: Pedagogical Grant, O: Other, U : Unknown
** Type = C : Granting councils, G : Government, F : Foundations, I : UO Internal Funding, O : Other, U : Unknown

PUBLICATIONS

LIFETIME SUMMARY

BOOKS AUTHORED/EDITED	0
CHAPTERS IN BOOKS	2
ENCYCLOPEDIA ENTRIES	0
PAPERS IN REFEREED JOURNALS	9
EDITORIALS IN REFEREED JOURNALS	0
PAPERS IN CONFERENCE PROCEEDINGS	0
MAJOR INVITED CONTRIBUTIONS/TECHNICAL REPORTS	1
ABSTRACTS AND/OR PAPERS READ	33
SPEAKING ENGAGEMENTS	27
WORKING PAPERS	4
OTHER PUBLICATIONS	20

Chapters in Books

Moneta, F., Balduzzi, P., 2016

"U.S. Treasury Market: The High-frequency Evidence", in Handbook of Fixed Income Securities, Wiley.

Moneta, F., 2008
"Predicting Recessions Using Financial Variables", in Recessions: Prospects and Developments, Nova Science, Hauppauge, NY.

Papers in Refereed Journals

Calluzzo, P., Moneta, F., Topaloglu, S., 2021
"Complex Instruments Have Increased Risk and Reduced Performance at Mutual Funds", Critical Finance Review, (In Press), Forthcoming.

Kim, D., Moneta, F., 2021
"Long-term foreign exchange risk premia and inflation risk", International Review of Financial Analysis, 78:101901.

Chincarini, L., Moneta, F., 2021
"The Challenges of Oil Investing: Contango and the Financialization of Commodities", Energy Economics, 102:105443.

Chincarini, L., Kim, D., Moneta, F., 2020
"Beta and Firm Age", Journal of Empirical Finance, 58:50-74.

Calluzzo, P., Moneta, F., Topaloglu, S., 2019
"When Anomalies are Publicized Broadly, Do Institutions Trade Accordingly?", Management Science, 65(10):4555–4574.

Balduzzi, P., Moneta, F., 2017
"The Economic Risk Premia in the Fixed-income Markets: The Intra-day Evidence", Journal of Financial and Quantitative Analysis, 52(5):1927-1950.

Moneta, F., 2015
"Measuring Bond Mutual Fund Performance with Portfolio Characteristics", Journal of Empirical Finance, 33:223-242.

Moneta, F., Ruffer, R., 2009
"Business Cycle Synchronisation in East Asia", Journal of Asian Economics, 20(1):1-12.

Moneta, F., 2005
"Does the Yield Spread Predict Recessions in the Euro Area?", International Finance, 8(2):263-301.

Major Invited Contributions and/or Technical Reports

Anderton, R., di Mauro, F. , Moneta, F., 2004
"Understanding the Impact of the External Dimension on the Euro Area: Trade, Capital Flows and Other International Macroeconomic Linkages", European Central Bank, Occasional Paper Series No. 12, European Central Bank, 74

Abstracts and Papers Read

Chincarini, L., Moneta, F., 2021
"The Challenges of Oil Investing: Contango and the Financialization of Commodities", Commodity and Energy Markets Conference (CEMA) 2020-21, Online, June, Online

Moneta, F., Chincarini, L., Kim, D., 2020
"Beta and Firm Age", Southern Finance Association Annual Meeting, November, Online

Moneta, F., Chincarini, L., Kim, D., 2019
"Beta and Firm Age", Financial Management Association Annual Meeting, New Orleans, October

Moneta, F., Calluzzo, P., Topaloglu, S., 2019
"(Ab)Use of Options, Short Sales, and Leverage by Mutual Funds", 36th International Conference of the French Finance Association, Quebec City, June

Moneta, F., Kim, D., 2019
"Inflation Risk Premium and Foreign Exchange Rate", 36th International Conference of the French Finance Association, Quebec City, June

Moneta, F., Lan, C., Wermers, R., 2018
"Holding Horizon: A New Measure of Active Investment Management", Asian Finance Association 2018 Conference, Tokyo, June

Moneta, F., Calluzzo, P., Topaloglu, S., 2018
"When Anomalies are Publicized Broadly, Do Institutions Trade Accordingly?", American Finance Association Annual Meeting, Philadelphia, January

Moneta, F., Lan, C., Wermers, R., 2018
"Holding Horizon: A New Measure of Active Investment Management", 2018 Georgia State University CEAR-Finance Conference, Recent Advances in Delegated Portfolio Management, Atlanta, April

Moneta, F., Calluzzo, P., Topaloglu, S., 2017
"(Ab)Use of Options, Short Sales, and Leverage by Mutual Funds", Financial Management Association Annual Meeting, Boston, October

Moneta, F., Calluzzo, P., Topaloglu, S., 2017
"(Ab)Use of Options, Short Sales, and Leverage by Mutual Funds", 24th Annual Global Finance Conference, Hempstead, May

Moneta, F., Calluzzo, P., Topaloglu, S., 2017
"(Ab)Use of Options, Short Sales, and Leverage by Mutual Funds", American Law and Economics Association Annual Meeting, New Haven, May

Moneta, F., Calluzzo, P., Topaloglu, S., 2017
"When Anomalies are Publicized Broadly, Do Institutions Trade Accordingly?", 1st Ontario Managed Investments Research Group Workshop, Toronto, June

Moneta, F., Calluzzo, P., Topaloglu, S., 2017
"(Ab)Use of Options, Short Sales, and Leverage by Mutual Funds", 1st Ontario Managed Investments Research Group Workshop, Toronto, June

Moneta, F., Chincarini, L., Kim, D., 2017
"Beta, Firm Age, and Estimation Risk", European Finance Management Association Annual Meeting, Athens, June

Moneta, F., Calluzzo, P., Riordan, R., Topaloglu, S., 2017
"Academic Connections in the Mutual Fund Industry", 1st Ontario Managed Investments Research Group Workshop, Toronto, June

Moneta, F., Calluzzo, P., Topaloglu, S., 2017
"(Ab)Use of Options, Short Sales, and Leverage by Mutual Funds", World Finance Conference, Cagliari, July

Moneta, F., Calluzzo, P., Topaloglu, S., 2017
"Beta, Firm Age, and Estimation Risk", World Finance Conference, Cagliari, July

Moneta, F., Kim, D., 2017
"Inflation Risk Premium and Foreign Exchange Rate", International Conference on Asia-Pacific Financial Markets (CAFM), Seoul, December

Moneta, F., Calluzzo, P., Topaloglu, S., 2016
"When Anomalies are Publicized Broadly, Do Institutions Trade Accordingly?", Financial Management Association Annual Meeting, Las Vegas, October

Moneta, F., Calluzzo, P., Topaloglu, S., 2016
"When Anomalies are Publicized Broadly, Do Institutions Trade Accordingly?", Ivey-Queen's Finance Workshop, Toronto, May

Moneta, F., Calluzzo, P., Topaloglu, S., 2016
"(Ab)Use of Options, Short Sales, and Leverage by Mutual Funds", Telfer Annual Conference on Accounting and Finance, Ottawa, May

Moneta, F., 2016
"When Anomalies are Publicized Broadly, Do Institutions Trade Accordingly?", 8th Conference on Professional Asset Management, Rotterdam, June

Moneta, F., Calluzzo, P., Topaloglu, S., 2016
"When Anomalies are Publicized Broadly, Do Institutions Trade Accordingly?", The 9th Financial Risks Internation Forum, Institut Louis Bachelier, Paris, January

Moneta, F., Calluzzo, P., Topaloglu, S., 2016
"When Anomalies are Publicized Broadly, Do Institutions Trade Accordingly?", European Finance Association Annual Meeting, Oslo, August

Moneta, F., Lan, C., Wermers, R., 2015
"Holding Horizon: A New Measure of Active Investment Management", Northern Finance Association Annual Meeting, Alberta, September

Moneta, F., 2015
"When Anomalies are Publicized Broadly, Do Institutions Trade Accordingly?", Northern Finance Association Annual Meeting, Alberta, September

Moneta, F., Calluzzo, P., Topaloglu, S., 2015
"When Anomalies are Publicized Broadly, Do Institutions Trade Accordingly?", 2nd Alumni Workshop of Collegio Carlo Alberto, Turin, June

Moneta, F., Lan, C., Wermers, R., 2015
“Holding Horizon: A New Measure of Active Investment Management“, China International Conference in Finance, Shenzhen, July

Moneta, F., Lan, C., Wermers, R., 2015
“Holding Horizon: A New Measure of Active Investment Management“, American Finance Association Annual Meeting, Boston, January

Moneta, F., Lan, C., Wermers, R., 2015
“Holding Horizon: A New Measure of Active Investment Management“, Asset Management Conference, Berlin, August

Moneta, F., Balduzzi, P., 2014
““The Economic Risk Premia in the Fixed-income Markets: The Intra-day Evidence””, 7th Annual Society for Financial Econometrics Conference, Toronto, June

Moneta, F., 2014
“Holding Horizon: A New Measure of Active Investment Management“, Ivey-Queen's Finance Workshop, Toronto, June

Moneta, F., 2014
““The Economic Risk Premia in the Fixed-income Markets: The Intra-day Evidence””, European Finance Association Annual Meeting, Lugano, August

Speaking Engagements

Moneta, F., Lan, C., Wermers, R., 2020
“Holding Horizon: A New Measure of Active Investment Management“, Collegio Carlo Alberto, University of Turin, invited webinar, June

Moneta, F., Kim, D., 2018
“Inflation Risk Premium and Foreign Exchange Rate“, Smith School of Business Seminar Series, Kingston, February

Moneta, F., Lan, C., Wermers, R., 2018
“Holding Horizon: A New Measure of Active Investment Management“, Ottawa University Seminar, Ottawa, December

Moneta, F., 2017
“When Anomalies are Publicized Broadly, Do Institutions Trade Accordingly?“, University of Ottawa Seminar, Ottawa, February

Moneta, F., Calluzzo, P., Topaloglu, S., 2015
“When Anomalies are Publicized Broadly, Do Institutions Trade Accordingly?“, York University Seminar, Toronto, February

Moneta, F., Lan, C., Wermers, R., 2014
“Holding Horizon: A New Measure of Active Investment Management“, Bank of Canada, invited webinar, December

Moneta, F., Balduzzi, P., 2012

““The Economic Risk Premia in the Fixed-income Markets: The Intra-day Evidence””, Inquire U.K. Conference, Cambridge, June

Moneta, F., Balduzzi, P., 2012
““The Economic Risk Premia in the Fixed-income Markets: The Intra-day Evidence””, Asset Pricing Retreat, London, June

Moneta, F., Balduzzi, P., 2012
““The Economic Risk Premia in the Fixed-income Markets: The Intra-day Evidence””, American Finance Association Annual Meeting, Chicago, January

Moneta, F., 2011
““The Economic Risk Premia in the Fixed-income Markets: The Intra-day Evidence””, Northern Finance Association Annual Meeting, Vancouver, September

Moneta, F., 2011
““The Economic Risk Premia in the Fixed-income Markets: The Intra-day Evidence””, 6th Annual Conference on Advances in the Analysis of Hedge Fund Strategies, London, December

Moneta, F., 2010
“Macroeconomic Announcements and Risk Premia in the Treasury Bond Market“, Northern Finance Association Annual Meeting, Winnipeg, September

Moneta, F., 2010
“Macroeconomic Announcements and Risk Premia in the Treasury Bond Market“, Financial Management Association Annual Meeting, New York, October

Moneta, F., 2010
“Macroeconomic Announcements and Risk Premia in the Treasury Bond Market“, Eastern Finance Association Annual Meeting, Miami, April

Moneta, F., 2010
“Macroeconomic Announcements and Risk Premia in the Treasury Bond Market“, Queen's University Economics Department seminar, April

Moneta, F., 2009
““Measuring Bond Mutual Fund Performance with Portfolio Characteristics””, Northern Finance Association Annual Meeting, Niagara-on-the-Lake, September

Moneta, F., 2009
“Macroeconomic Announcements and Risk Premia in the Treasury Bond Market“, 6th Workshop for Italian PhD Students in Economics, Salerno, May

Moneta, F., 2008
“Macroeconomic Announcements and Risk Premia in the Treasury Bond Market“, Macro Workshop, Boston, September

Moneta, F., 2008
““Measuring Bond Mutual Fund Performance with Portfolio Characteristics””, Financial Management Association Annual Meeting, Dallas, October

Moneta, F., 2008

““Measuring Bond Mutual Fund Performance with Portfolio Characteristics”“, Boston College Seminar, Boston, October

Moneta, F., 2008
““Measuring Bond Mutual Fund Performance with Portfolio Characteristics”“, Southern Finance Association Annual Meeting, Key West, November

Moneta, F., 2008
“Macroeconomic Announcements and Risk Premia in the Treasury Bond Market“, Boston College Seminar, May

Moneta, F., 2008
““Measuring Bond Mutual Fund Performance with Portfolio Characteristics”“, European Finance Association Annual Meeting, Athens, August

Moneta, F., 2007
““Measuring Bond Mutual Fund Performance with Portfolio Characteristics”“, Boston College Seminar, Boston, October

Moneta, F., 2007
““Measuring Bond Mutual Fund Performance with Portfolio Characteristics”“, 7th Trans-Atlantic Doctoral Conference , London, May

Moneta, F., 2005
“Out-of-sample Forecasting of Government Bond Yield“, Advances in Financial Forecasting, section at the 2005 International Conference of Computational Methods in Sciences and Engineering, Loutraki, October

Moneta, F., 2005
“Out-of-sample Forecasting of Government Bond Yield“, Boston College Seminar, Boston, April

Working papers

Moneta, F., Chincarini, L., Lazo Paz, R., 2022
“Following the Crowd: Anomalies and Crowding by Institutional Investors“

Moneta, F., Broman, M., 2022
“On the Anomaly Tilts of Factor Funds“

Moneta, F., 2021
“Holding Horizon: A New Measure of Active Investment Management“, (with Chunhua Lan and Russ Wermers). A previous version of this paper circulated under the title “Mutual Fund Investment Horizon and Performance”.

Moneta, F., 2006
“Out-of-sample Forecasting of Government Bond Yields“, Queen's University

OTHER PUBLICATIONS

Interviews

2020
“Hillsdale Investment Management – CFA Society Toronto Investment Research Award Winners - Overcoming a bias towards complexity“, Web Coverage, Mai, J., GlobeNewswire/CFA Society Toronto

2020
“Complexity adds to cost and risk“, Web Interview, PFP Financial Services www.pfp.ie/news

2020
“How the Covid-19 Pandemic is Taking a Toll on the Financial Markets and the Economy“, Web Interview, Cunha, L., telfer.uottawa.ca/en/research/innovative-thinking

2020
“The worrying reason active managers like complexity“, Press Coverage, Powell, R., AES International

2017
“Swedroe: When Popularity Kills“, Press Coverage, Swedroe, L., ETF.com

2017
“Swedroe: Evidence of Shrinking Alpha“, Press Coverage, Swedroe, L., ETF.com

2017
“Do security analyst recommendations bet on or against academic findings?“, Press Coverage, Swedroe, L., The Investors Podcast

2017
“Why complex mutual fund strategies don’t pay off“, Press Coverage, Rosengarten, J., Wealth Professional

2017
“For Mutual Funds, Simpler Seems Better“, Press Coverage, Rekenthaler, J., Morningstar.com

2017
“Here's the latest proof that complexity in investing tends to hurt returns“, Press Coverage, Vlastelica, J., Morningstar.com

2017
“ETF's aren't just winning the contest for investors' cash. They're smashing it.“, Press Coverage, Gilbert, M., Bloomberg.com

2017
“Complex strategies lead to lower returns: study“, Press Coverage, Waggoner, J., InvestmentNews

2017
“Swedroe: Complexity In Funds Will Cost You“, Press Coverage, Swedroe, L., ETF.com

2017

“Bad options: the importance of keeping portfolios simple“, Press Coverage, St George, R., citywireusa.com

2017
“Swedroe: Do ETFs Harvest Factors & Shrink Premiums?“, Press Coverage, Swedroe, L., ETF.com

2016
“Swedroe: Published Results Impact Future Results“, Press Coverage, Swedroe, L., ETF.com

2016
“Factor Investing: Buyers Beware“, Press Coverage, Antonacci, G., Dualmomentum.com

2016
“Swedroe: When False Factors Are Exposed“, Press Coverage, Swedroe, L., ETF.com

2015
“Score One For Active Investing“, Press Interview, Helen Burnett-Nichols, Smith Business Insight

2015
“Fonds: Mit dem Alter geht’s bergab “, Press Coverage, Fundresearch.de