Marinela Adriana Finta

Senior Research Fellow
Singapore Management University
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EXPERIENCE

Singapore Management University — Mar 2022 – present
Sim Kee Boon Institute for Financial Economics (SKBI)
Senior Research Fellow (Aug 2022 – present)
Consultant (Mar 2022 – Aug 2022)

Singapore Management University — Aug 2019 – Aug 2022
Sim Kee Boon Institute for Financial Economics (SKBI)
Visiting Faculty

University of Otago — Aug 2019 – Feb 2022
Department of Accountancy and Finance
Lecturer in Finance (Assistant Professor)

Singapore Management University — Feb 2017 – Aug 2019
Sim Kee Boon Institute for Financial Economics (SKBI)
Research Fellow

Auckland University of Technology — Jul 2013 – Nov 2016
Teaching Assistant (Undergraduate Level)
⋆ Introduction to Finance (Jul – Nov 2016)
⋆ Corporate Finance (Jul – Nov 2014)
⋆ Investment and Portfolio Analysis (Jul – Nov 2014)
⋆ Financial Modelling and Data Analysis (Feb – Jul 2014)
⋆ International Corporate Finance (Jul – Nov 2013)
⋆ Investment and Portfolio Analysis (Jul – Nov 2013)

Verona University — Feb 2010 – Jul 2010
Erasmus Exchange student

EDUCATION

Auckland University of Technology — 2013 – 2016
PhD in Finance
⋆ Thesis title: "Volatility and Return Spillovers in International Financial Markets"

University of Rome "Tor Vergata" — 2011 – 2012
Master in Economics (PhD Track)
⋆ Quantitative Methods for Economics and Finance

Babes-Bolyai University — 2009 – 2011
Master in "Banks and Capital Markets"
Master in "Corporate Finance and Insurance"

Babes-Bolyai University — 2006 – 2009
Bachelor in Economics, Specialized in
⋆ "Finance and Banks"
⋆ "International Business"

Babes-Bolyai University — 2006 – 2009
Pedagogy (Teaching) and Economic Education Module

TEACHING

⋆ FINC202 Investment Analysis & Portfolio Management (S1)
⋆ ACFI459 Advanced Research Methods (S1)

SUPERVISION MASTER STUDENTS

⋆ Felicia Marston (2021), "Mood Seasonality, Short Sellers' Heterogeneity and Stock Returns"
⋆ Felicia Marston (2021, Summer Research Scholarship), "Trading Behaviour of Institutional and Retail Investors during Market Crashes: Evidence from New Zealand Equity Market"
⋆ Finn West Wilkinson (2021), "The Retail Investment Effect on a Post COVID Asset Price Recovery"

RESEARCH INTERESTS

⋆ Empirical Asset pricing
⋆ Sustainable Finance
⋆ Investment Management
⋆ Market Microstructure

RESEARCH

PUBLICATIONS IN REFEREED JOURNALS

8. "Risk Premium Spillovers among Stock Markets: Evidence from Higher-Order Moments", by **Marinela Adriana Finta** and Sofiane Aboura. *Journal of Financial Markets* 2020, 49(6),100-533.

OTHER PUBLICATIONS

7. "Commodity Return Predictability: Evidence from Implied Variance, Skewness and their Risk Premia", by **Marinela Adriana Finta** and José Renato Haas Ornelas (Banco Central do Brasil). *Journal of International Financial Markets, Institutions and Money* 2022, 79(7), 101-569.
6. "Japanese Monetary Policy and its Impact on Stock Market Implied Volatility during Pleasant and Unpleasant Weather", by **Marinela Adriana Finta**. *Pacific-Basin Finance Journal* 2021, 67(6), 101-562.
5. "WTI Crude Oil Implied VaR and CVaR: An Empirical Application", by Giovanni Barone-Adesi, **Marinela Adriana Finta**, Chiara Legnazzi and Carlo Sala. *Journal of Forecasting* 2019, 38(6), 552-563.
4. "Volatility Spillovers among Oil and Stock Markets in the US and Saudi Arabia", by **Marinela Adriana Finta**, Bart Frijns and Alireza Tourani-Rad. *Applied Economics* 2019, 51(4), 329-345.
3. "Time-varying Contemporaneous Spillovers during the European Debt Crisis", by **Marinela Adriana Finta**, Bart Frijns and Alireza Tourani-Rad. *Empirical Economics* 2019, 57(2), 423-448.
2. "Contemporaneous Spillover Effects between the U.S. and the U.K. Equity Markets", by **Marinela Adriana Finta**, Bart Frijns and Alireza Tourani-Rad. *The Financial Review* 2017, 52(1), 145-166.

WORKING PAPERS

1. "Higher-Order Risk Premium and Return Spillovers between Commodity and Stock Markets", by **Marinela Adriana Finta**. *Working Paper*, January 2022.

CASE STUDIES

2. "Case Studies of the Historical Relationship Between Stock Markets and the Economy: Relevance for Singapore", with Dave Fernandez, Zichun Huang and Thomas Lam (Singapore Management University), *Case Study commissioned by SGX* 2019.
1. "Increasing the Discoverability of non-English Language Research Papers: A Reverse-Engineering Application of the Pitching Research Template", with Faff et al., *Accounting and Management Information Systems* 2018, 17(2), 266-290.

AWARDS AND ACHIEVEMENTS

2021: *Pitching Research Ambassador* (New Zealand, Romania and Singapore), International Society of Pitching Research for Responsible Science (InSPiR2eS).

2020: *AFAANZ Research Grant (6500 AUD)*, "Retail investors' activity and climate disasters". The application has been one of the 24 successful applications out of the 103 applications received by the AFAANZ. It has also been the only successful application in this round from the University of Otago.

2018: *"PhD Prize Award"*, 2018 Commodity and Energy Markets Association Annual Meeting with the paper "Commodity Return Predictability: Evidence from Implied Variance, Skewness and their Risk Premia"(with José Renato Ornelas).

2017: *Travel grant*, XII Annual Seminar on Risk, Financial Stability and Banking of the Banco Central do Brasil, São Paulo, Brazil.

Travel grant, Annual Scientific Conference of Romanian Academic Economists from Abroad (ERMAS), Cluj-Napoca, Romania.

2016: *Travel grant*, SIRCA Young Researchers Program 2016, Second "Pitching Research" Symposium, University of Technology, Sydney, Australia.

2013: Business and Law Doctoral Research Excellence Scholarship.

2010: The Erasmus Scholarship.

The "Young researchers in economics" scholarship offered by the Romanian Commercial Bank (BCR).

CONFERENCES

2021: World Finance Conference, online (also discussant and session chair).

FMA European Conference, online (also discussant and session chair).

New Zealand Finance Colloquium, Tauranga, New Zealand (presenter).

AARES Annual Conference, online (presenter).

37th International Conference of the French Finance Association (AFFI), (also discussant and session chair).

2020: 1th International Conference on Uncertainties and Financial Markets in the Asia-Pacific Countries, online (also discussant).

New Zealand Finance Colloquium, Auckland, New Zealand (presenter).

2019: New Zealand Finance Meeting, Auckland, New Zealand (also discussant and session chair).

23rd FMA European Conference, Glasgow, U.K. (also discussant and session chair).

3rd Forecasting at Central Banks Conference, Bank of Canada, Ottawa (poster session).

7th Asian Bureau of Finance and Economic Research, Singapore (only participant).

2018: 31th Australasian Finance and Banking Conference, Sydney, Australia (also discussant and session chair).

New Zealand Finance Meeting, Queenstown, New Zealand (also discussant).

2nd INFINITI Conference on International Finance ASIA-PACIFIC, Sydney, Australia (also discussant).

6th Asian Bureau of Finance and Economic Research, Singapore (only participant).

Commodity and Energy Markets Association Annual Meeting, Rome, Italy (also discussant).

25th Annual Conference of the Multinational Finance Society, Budapest, Hungary (also discussant).

World Finance Conference, Mauritius (also discussant and session chair).

2017: 5th Asian Bureau of Finance and Economic Research, Singapore (only participant).

7th Sim Kee Boon Institute for Financial Economics (SKBI) Conference, Advances in data science and implications for business, Singapore (only participant).

24th Annual Conference of the Multinational Finance Society, Bucharest, Romania (also discussant).

Annual Scientific Conference of Romanian Academic Economists from Abroad (ERMAS), Cluj-Napoca, Romania (also discussant, partial costs covered).

XII Annual Seminar on Risk, Financial Stability and Banking of the Banco Central do Brasil, São Paulo, Brazil (also discussant, all costs covered).

2016: SIRCA Young Researchers Program 2016, Second "Pitching Research" Symposium, University of Technology, Sydney, Australia (all costs covered).

7th Auckland Finance Meeting (AFM), Auckland, New Zealand (also discussant).

2015: 5th International Conference of the Financial Engineering and Banking Society (FEBS), Nantes, France (also discussant, session chair).

European Financial Management Association (EFMA) conference, Amsterdam, Netherlands (also discussant).

2nd International Workshop on Financial Markets and Nonlinear Dynamics (FMND), Paris, France (also discussant).

Annual Scientific Conference of Romanian Academic Economists from Abroad (ERMAS), Cluj-Napoca, Romania (also discussant).

2014: Conference on High Frequency Data and Derivative Markets, Auckland, New Zealand (also discussant).

5th Auckland Finance Meeting (AFM), Auckland, New Zealand (also discussant).

2013: 4th Auckland Finance Meeting (AFM), Auckland, New Zealand (only discussant).

SKILLS

Computer: Matlab, SAS Studio, Ox-Metrics, Eviews, Stata, LaTeX, Microsoft Office programmes.

Databases: Thomson Reuters Tick History, Thomson Reuters DataScope Select, Thomson Reuters SDC Platinum, FactSet, Datastream, Bloomberg, WRDS (CRSP, OptionMetrics, TAQ, ETF Global).

AD HOC REVIEWER

Journal of International Money and Finance, International Review of Economics and Finance, Australian Journal of Management, Journal of Commodity Markets (6X), Empirical Economics (2X), Journal of Futures Markets, International Review of Financial Analysis, Applied Finance Letters.