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INTERETS DE RECHERCHE

Marchés de l'énergie et des matières premières, Marchés financiers et institutions financières

FORMATION

2003 Ph.D. en Finance, Université de Lausanne, Suisse

1998 MSc en Economie, Universitat Pompeu Fabra, Espagne

EXPERIENCE PROFESSIONNELLE

Positions académiques principales

2015 - Présent Professeur associé, ESSEC Business School, France

Autres affiliations académiques

2021 - 2023 Co Responsable de la chaire Shaping the Future of Finance, ESSEC Business School, France

2021 - 2022 Directrice Académique du programme Global MBA, ESSEC Business School, France

PUBLICATIONS

Articles

AASHEIM, L.K., RAMOS, S. et MIGUEL, A.F. (2022). Star rating, fund flows and performance predictability: evidence from Norway. *Financial Markets and Portfolio Management*, 36, pp. 29-56.

RAMOS, S., LATOIRO, P. et VEIGA, H. (2020). Limited Attention, Saliency of Information and Stock Market Activity. *Economic Modelling*, 87, pp. 92-108.

KESWANI, A., MEDHAT, M., MIGUEL, A.F. et RAMOS, S. (2020). Uncertainty avoidance and mutual funds. *Journal of Corporate Finance*, 65(101748).

GOODALL, G., LAMOTTE, M., RAMOS, S., MAUNOURY, F., PEJCHALOVA, B. et DE POUVOURVILLE, G. (2019). Cost-effectiveness analysis of the SAPIEN 3 TAVI valve compared with surgery in intermediate-risk patients. *Journal of Medical Economics*, 22(4), pp. 289-296.

FERREIRA, M.A., KESWANI, A., MIGUEL, A.F. et RAMOS, S. (2019). What determines fund performance persistence? International evidence. *Financial Review*, 54(4), pp. 679-708.

RAMOS, S., TAAMOUTI, A., VEIGA, H. et WANG, C.W. (2017). Do Investors Price Industry Risk? Evidence from the Cross-Section of the Oil Industry. *Journal of Energy Markets*, 10(1), pp. 79-108.

- PEREIRA, M., RAMOS, S. et DIAS, J.G. (2017). The Cyclical Behaviour of Commodities. *The European Journal of Finance*, 23(12), pp. 1107-1128.
- BHIMJEE, D.C., RAMOS, S. et DIAS, J.G. (2016). Banking Industry Performance in the Wake of the Global Financial Crisis. *International Review of Financial Analysis*, 48, pp. 376-387.
- DIAS, J.G. et RAMOS, S. (2015). An analysis of industry regimes synchronization in the Eurozone. *Journal of Common Market Studies*, 35(2), pp. 255-273.
- DIAS, J.G., RAMOS, S. et VERMUNT, J.K. (2015). Clustering financial time series: New insights from an extended hidden Markov model. *European Journal of Operational Research*, 243(3), pp. 852-864.
- MARTÍN-BARRAGÁN, B., RAMOS, S. et VEIGA, H. (2015). Correlations between oil and stock markets: A wavelet-based approach. *Economic Modelling*, 50, pp. 212-227.
- RAMOS, S. et DIAS, J. (2014). Dynamic clustering of energy markets: An extended hidden Markov approach. *Expert Systems with Applications*, 41(17), pp. 7722-7729.
- RAMOS, S. et DIAS, J. (2014). Energy price dynamics in the U.S. market. Insights from a heterogeneous multi-regime framework. *Energy*, 68(15), pp. 327-336.
- RAMOS, S. et DIAS, J. (2013). A core-periphery framework in stock markets of the euro zone. *Economic Modelling*, 35(C), pp. 320-329.
- RAMOS, S. et VEIGA, H. (2013). Oil Price Asymmetric Effects: Answering the Puzzle in International Stock Markets. *Energy Economics*, 38(1), pp. 136-145.
- RAMOS, S. et DIAS, J. (2013). The aftermath of the subprime crisis - a clustering analysis of world banking sector. *Review of Quantitative Finance and Accounting*, 42(2), pp. 293-308.
- RAMOS, S., FERREIRA, M., KESWANI, A. et MIGUEL, A. (2013). The determinants of mutual fund performance: a cross-country study. *Review of Finance (ex European Finance Review)*, 17(2), pp. 483-525.
- RAMOS, S., FERREIRA, M., KESWANI, A. et MIGUEL, A. (2012). The flow-performance relationship around the world. *Journal of Banking and Finance*, 36(6), pp. 1759-1780.
- RAMOS, S. et VEIGA, H. (2011). Risk Factors in Oil and Gas Industry Returns: International Evidence. *Energy Economics*, 33(3), pp. 525-542.
- RAMOS, S., DIAS, J. et VERMUNT, J. (2011). When markets fall down: are emerging markets all equal? *International Journal of Finance and Economics*, 16(1), pp. 324-338.
- RAMOS, S. (2009). Competition and stock market development. *The European Journal of Finance*, 15(43862), pp. 231-247.
- RAMOS, S. (2009). The size and structure of the world mutual fund industry. *European Financial Management*, 15(1), pp. 145-180.
- RAMOS, S. et VON THADDEN, E.L. (2008). Stock exchanges competition in a simple model of capital market equilibrium. *Journal of Financial Markets*, 11(3), pp. 284-307.
- RAMOS, S. et EHLING, P. (2006). Geographical versus Industrial Diversification: constraints matter. *Journal of Empirical Finance*, 4(5), pp. 396-416.

Ouvrages et édition d'ouvrages

- RAMOS, S. et VEIGA, H. (2014). *The Interrelationship Between Financial and Energy Markets*. Berlin: Springer.

AVISON, D., KASPER, G.M., PERNICI, B., RAMOS, S. et ROODE, D. (2008). *Advances in Information Systems Research, Education and Practice*. Springer, 214 pages.

Conférences

RAMOS, S., CÉU CORTEZ, M. et SILVA, F. (2022). Disagreement in mutual fund sustainability labelling. Dans: 2022 Sustainable Finance Conference. Paris.

RAMOS, S., CÉU CORTEZ, M. et SILVA, F. (2022). Disagreement in mutual fund sustainability labelling. Dans: 2022 ESSEC-AMUNDI Workshop. Paris.

MARTEL, J., COVACHEV, S. et RAMOS, S. (2022). ESG Factors or Conventional Factors: Are ESG Factors Truly Unique? Dans: 2022 International Conference on Sustainability, Environment and Social Transition in Economics and Finance. Versailles.

RAMOS, S., GALAN, J. et VEIGA, H. (2019). Funds Efficiency: An Analysis of Smart Beta, Index and Actively Managed Funds. Dans: 2019 Paris Financial Management Conference (PFMC2019).

MCCOURT, M. et RAMOS, S. (2018). Persistence and Skill in the Performance of Mutual Fund Families. Dans: 2018 Paris Financial Management Conference.

RAMOS, S., VEIGA, H. et WANG, C. (2016). Energy Industry's Market Value and Oil Price. Dans: Energy and Commodity Finance Conference 2016.

RAMOS, S. (2016). Lazy Investors, Lazy Fund Managers, Lousy Performance, Culture and Mutual Fund Management. Dans: 2016 Paris Financial Management Conference.

KESWANI, A., MIGUEL, A., A., F. et RAMOS, S. (2016). Mutual Fund Size Versus Fees: When Big Boys Become Bad Boys. Dans: 2016 Financial Management Association (FMA) Applied Finance Conference.

Rapports techniques et livres blancs

DECLERCK, F. et RAMOS, S. (2021). Sustainable investing: shaping the future of finance. ESSEC Knowledge, France.

Etudes de cas publiées

RAMOS, S. et COVACHEV, S. (2018). Smart Beta: A Revolution in Indexing or a Step Into Active Investing? ESSEC Business School.

Presse

RAMOS, S. (2021). Sustainable Investing: Shaping The Future Of Finance. *ESSEC Knowledge*.

DECLERCK, F. et RAMOS, S. (2021). L'investissement responsable : façonner l'avenir de la finance. *ESSEC Knowledge*.

AUTRES ACTIVITES DE RECHERCHE

Membre d'un comité de lecture

2015 - 2020 The European Journal of Finance

Relecteur pour :

Emerging Markets Finance and Trade, Energy Economics, Journal of Banking & Finance, Journal of Behavioral Finance, Journal of Business Finance and Accounting, Journal of Empirical Finance, Journal of Finance, Journal of Financial Stability, Managerial Finance, North American Journal of Economics and Finance, Review of Finance (ex European Finance Review), Small Business Economics, The European Journal of Finance

Supervision de thèses / HDR

- 2019 Svetoslav COVACHEV (ESSEC Business School), Co-directeur de thèse, Premier Poste : Risk Data Scientist - UniCredit Bulbank
- 2018 Maurice MCCOURT (ESSEC Business School), Co-directeur de thèse, Premier Poste : Assistant Professor - university of melbourne

Autres activités de recherche

- 2018 Conférence sur "Institutional and Individual Investors: Saving for Old Age", University of Bath School of Management, Royaume-Uni
- 2014 Programme du comité de INFINITI 2014
- 2014 Programme du comité de la Southern Finance Association 2014
- 2013 Programme du comité de la Financial Management Association – Asian Meeting 2013
- 2012 Programme du comité de Society Financial Studies Cavalcade 2012
- 2011 Programme du comité de la 8ème International Conference on the European Energy Market (EEM 11)
- 2011 - 2015 Programme du comité de l'European Financial Management Association 2011, 2012, 2013, 2014, 2015
- 2010 - 2012 Programme du comité de la Midwest Finance Association 2010, 2012
- 2009 - 2012 Programme du comité de la Financial Management Association 2009, 2010, 2011, 2012
- 2006 - 2010 Programme du comité de l'European Finance Association 2006, 2007, 2008, 2010
- 2006 - 2008 Programme du comité du Portuguese Finance Network 2006, 2008
- 2006 Programme du comité de la Global Finance Conference 2006