FRANK J. FABOZZI, Ph.D., CFA, CPA
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(As July 5, 2023)

PRESENT POSITIONS

Professor of Practice (Finance), Carey School of Business, Johns Hopkins University – August 2021-Present
Honorary Adjunct Professor in the Department of Mathematics and Statistics, Texas Tech University (external reviewer for doctoral dissertations) – October 2019-Present

PREVIOUS ACADEMIC POSITIONS

EDHEC Business School (École des Hautes Études Commerciales du Nord), Professor of Finance
Senior Adviser at EDHEC-Risk Institute and co-head of the fixed-income research program. August 1, 2011-present
Carnegie Mellon University, Tepper School of Business, Computational Finance Graduate Program, Adjunct Professor of Finance October 2020-December 2020
New York University, Stern School of Business, Visiting Professor of Finance
September 1, 2019-August 31, 2020
Rutgers University, School of Business, Department of Finance and Economics, Visiting Professor of Professional Practice.
January 1, 2019-June 30, 2019
Princeton University:

James Wei Visiting Professor of Entrepreneurship, September 2013-June 2014
Visiting Professor of Operations Research and Financial Engineering, February 1, 2016-June 30, 2017
Visiting Fellow, Department of Operations Research and Financial Engineering, Princeton University: September 1, 2011-June 30, 2013 and July 1, 2014-July 31, 2016

Yale University, School of Management

September 2006-June 30, 2011: Professor in the Practice of Finance and Becton Fellow
July 2003-August 2006 Frederick Frank Adjunct Professor of Finance and Becton Fellow
January 1994-June 2003: Adjunct Professor of Finance

Visiting Professor of Finance and Accounting, Sloan School of Management, Massachusetts Institute of Technology (September 1986-August 1992)
Walter E. Hanson/Peat, Marwick, Mitchell Professor of Business and Finance, Lafayette College (tenured) (September 1984-August 1986)
Professor of Economics, Fordham University (Rose Hill Campus) (left with tenure) (September 1982-August 1984)
Associate Professor of Economics, Queens College, The City University of New York (left with tenure) (September 1980-August 1982)
Associate Professor of Finance and Chairman, Hofstra University (left with tenure) (September 1971 to August 1980)
Karlsruhe Institute of Technology (Germany), Institut für Statistik, Ökonometrie und Mathematische Finanzwirtschaft (Institute of Statistics, Econometrics and Mathematical Finance)-March 2008—June 2011: Affiliated Professor

EDUCATION

Ph.D. in Economics, City University of New York, September 1972
M.A. in Economics, City College of New York, June 1970
B.A. in Economics (magna cum laude and honors in economics), City College of New York, June 1970 (Elected to Phi Beta Kappa in 1969)

PROFESSIONAL DESIGNATIONS

Chartered Financial Analyst (1977)
Certified Public Accountant (New York, License No: 045402, Date of Licensure: 06/25/82)

AWARDS/HONORS

Recipient of the 2015 James R. Vertin Award given by the CFA Institute: "The James R. Vertin Award is presented periodically to recognize individuals who have produced a body of research notable for its relevance and enduring value to investment professionals. This award was established in 1996 to honor James R. Vertin, CFA, for his outstanding leadership in promoting excellence and relevancy in research and education." http://www.cfainstitute.org/learning/foundation/Pages/vertin_award.aspx

Recipient of the 2007 C. Stewart Sheppard Award given by the CFA Institute: "This award was established to honor a CFA charterholder in recognition of their outstanding contributions, through dedicated effort and inspiring leadership, in fostering the education of professional investors through advancement of the Body of Knowledge and development of programs, publications, or other learning tools to encourage continuing education in our profession."
http://www.cfainstitute.org/about/governance/history/Pages/award_recommendations.aspx?PageName=searchresults&ResultsPage=1

Inducted into the Fixed Income Analysts Society Hall of Fame in November 2002. The Hall of Fame was established in 1995 to recognize the lifetime achievements of outstanding practitioners in the advancement of the analysis of fixed-income securities and portfolios.

Honorary Doctorate of Humane Letters, Nova Southeastern University, June 1994

FORTHCOMING PAPERS

Vincenzo Russo and Frank J. Fabozzi, "Caplets/Floorlets with Backward-Looking Risk-Free Rates under the One- and Two-Factor Hull-White Models." (Forthcoming in Journal of Derivatives, Fall 2023),

Frank J. Fabozzi, K.C. Chen, K.C. Ma, and Ramesh Rao, "Those Who Learn from History Are Doomed to Repeat It." (Forthcoming in the Journal of Behavioral Finance). https://www.tandfonline.com/doi/abs/10.1080/15427560.2022.2100387

Diana Tunaru, Francesco A. Fabozzi, and Frank J. Fabozzi, "A Comparison of Multi-Factor Term Structure Models for Interbank Rates" (Forthcoming in the Review of Quantitative Finance and Accounting)

Yosef Bonaparte, Frank J. Fabozzi, David Koslowsky, and Madhavan " Parthasarathy, "The Gender Wage Gap and its Effect on Women's Entrepreneurship" (Forthcoming in Applied Economics).

REVISE AND RESUBMIT PAPERS

Abdolreza Nazemi, Friedrich Baumann, and Frank J. Fabozzi, "Inter-Industry Network and Corporate Bond Recovery Rates." (Revise and resubmit to Journal of Banking & Finance)

Abdolreza Nazemi, Jonas Rauch, and Frank J. Fabozzi, "Interpretable Machine Learning for Creditor Recovery Rates." (Revise and resubmit to Journal of Banking and Finance)

David Mascio, Marat Molyboga, and Frank J. Fabozzi, "The Battle of the Factors: Macroeconomic Variables or Investor Sentiment?" (Resubmitted to Journal of Forecasting)

Abootaleb Shirvani, Jiexin Dai, and Frank J. Fabozzi "Rational Finance Approach to Behavioral Option Pricing" (Revise and resubmit Journal of Derivatives)

Abootaleb Shirvani, Svetlozar Rachev, and Frank J. Fabozzi. "A Rational Finance Explanation of the Stock Predictability Puzzle" (Revise and resubmit Review of Financial Economics)

PUBLISHED PAPERS: 2020-2023

2023

Yoontae Hwang, Yongjae Lee, and Frank J Fabozzi, "Identifying Household Finance Heterogeneity via Deep Clustering." Annals of Operations Research Vol. 325, 2023, pp. 1255-1289.

Erdinc Akyildirim, Alper A. Hekimoglu, Ahmet Sensoy, and Frank J. Fabozzi, "Extending the Merton Model with Applications to Credit Value Adjustment." Annals of Operations Research Vol. 326, 2023: 27-65.

Jang Ho Kim, Jiwoon Han, Taehyeon Kanga, and Frank J. Fabozzi "A Machine Learning Approach For Comparing The Largest Firm Effect." Emerging Markets Review Vol. 54, March 2023: 100995.

Abdolreza Nazemi, Johannes Jakubik, Andreas Geyer-Schulz, and Frank J. Fabozzi, "Incorporating Financial News For Forecasting Bitcoin Prices Based On Long Short-Term Memory Network." Quantitative Finance, Vol. 23, Issue 2, 2023, pp. 335-349.

Young Shin Kim, Hyangju Kim, Jaehyung Choi, and Frank J. Fabozzi, "Multi-Asset Option Pricing Using Normal Tempered Stable Processes With Stochastic Correlation." Journal of Derivatives, Vol. 30, Issue 3, 2023, pp. 42-64.

Frank Fabozzi, Vivian M. van Breemen, Dennis Vink, Mike Nawas, and Austin Gengo, "How Much do Investors Rely on Credit Ratings: Empirical Evidence from the U.S. and E.U. CLO Primary Market? " Journal of Financial Services Research, Vol. 63, 2023, pp. 221-247.

Vincenzo Russo and Frank J. Fabozzi, “The Transition from Interbank Offered Rates to Risk-Free Rates: Evolution in Pricing Models for Interest Rate Derivatives” Journal of Fixed Income, Vol. 32. Issue 4, 2023, pp. 45-59.

Vivian van Breemen, Frank J. Fabozzi, and Dennis Vink,, “Intensified Competition and The Impact on Credit Ratings in the RMBS Market.” Financial Markets, Institutions & Instruments, Vol. 32, Issue 2, 2023 ,pp. 51-86. (Also published as European Central Bank Working Series, Working Paper Series No. 2691)

Michele Leonardo Bianchi, Gian Luca Tassinari and Frank J. Fabozzi, “Fat and Heavy Tails in Asset Management.” Journal of Portfolio Management, Vol. 49, Issue 7, 2023, pp. 236-263.

<u>2022</u>

Yuan Hu, Abootaleb Shirvani, W. Brent Lindquist, Frank J. Fabozzi, and Svetlozar T. Rachev, “Market Complete Option Valuation using a Jarrow-Rudd Pricing Tree with Skewness and Kurtosis,” Journal of Economic Dynamics and Control, Vol. 137, April 2022, 104345.

Munki Chung, Yongjae Lee, Jang Ho Kim, Woo Chang Kim, and Frank J. Fabozzi, "The Effects of Errors in Means, Variances, and Correlations on the Mean-Variance Framework." Quantitative Finance, Vol. 22, No. 10, 2022, pp. 1893-1903.

Abdolreza Nazemi, Friedrich Baumann, and Frank J. Fabozzi, “Intertemporal Defaulted Bond Recoveries Prediction via Machine Learning,” European Journal of Operational Research, Vol. 297, Issue 3, March 2022, pp. 1162-1177.

Abdolreza Nazemi, Hani Rezazadeh, Frank J. Fabozzi, and Markus Hoechstotter, “Deep Learning for Modeling the Collection Rate for Third-Party Buyers of Defaulted Consumer Debt,” International Journal of Forecasting, Vol. 38, Issue 1, January-March 2022, pp. 240-252.

Gueorgui S. Konstantinov and Frank J. Fabozzi, “Portfolio Volatility Spillover.” International Journal of Theoretical and Applied Finance, Vol. 25, Nos. 4&5, 2022 2250019 (39 pages).

Jang Ho Kim, Yongjae Lee, Woo Chang Kim, and Frank J. Fabozzi, “Goal-Based Investing Based on Multi-Stage Robust Portfolio Optimization,” Annals of Operations Research, Vol. 313, 2022, pp. 1141-1158.

Erdinc Akyildirim, Frank J. Fabozzi, Ahmet Goncu, and Ahmet Sensoy, “Statistical Arbitrage In Jump-Diffusion Models With Compound Poisson Processes,” Annals of Operations Research, Vol. 313, 2022, pp. 1357-1371.

Frank J. Fabozzi, Sergio Focardi, Linda Ponta, Manon Rivoire, and Davide Mazza, “The Economic Theory of Qualitative Green Growth,” Structural Change and Economic Dynamics, Vol. 61, June 2022, pp. 242-254.

Gueorgui Konstantinoff and Frank J. Fabozzi, “The Geometry of the World of Currency Volatilities,” Computational Economics, Vol. 60, Issue 1, 2022, pp. 125-145.

Stoyan V. Stoyanov, Svetlozar Rachev, Abootaleb Shirvani, and Frank J. Fabozzi, “Option Pricing in an Investment Risk-Return Setting,” Applied Economics, Vol. 54, No. 4 (2022), pp. 1625-1638.

Glenn Schultz and Frank J. Fabozzi, “Rise of the Machines: Application of Machine Learning to Mortgage Prepayment Modeling,” Journal of Fixed Income, Vol. 31, Issue 3, Winter 2022, pp. 6-19 (Lead article)

Glenn Schultz and Frank J. Fabozzi, “Primer on Agency MBS Specified Pools and their Convexity Profile,” Journal of Fixed Income, Vol. 31, No. 4 (Spring 2022), pp. 33-49.

Glenn M. Schultz and Frank J. Fabozzi, “Servicer Influence on Mortgage Prepayments,” Journal of Fixed Income, Vol. 32, No. 1, 2022, 91-97.

Frank J. Fabozzi, “Contributions of The Journal of Fixed Income to Fixed-Income Analytics.” Journal of Fixed Income, Vol. 32, Issue 2, 2022, pp. 7-27.

Frank J. Fabozzi, “Contributions to The Journal of Fixed Income to MBS Analysis.” Journal of Fixed Income, Vol. 32, Issue 2, 2022, pp. 28-52.

Stephen A. Gorman and Frank J. Fabozzi, “The Data Dilemma in Alternative Risk Premium: Why Is a Benchmark So Elusive?”

Journal of Portfolio Management, Vol. 48, No. 5 (2022), pp. 219-265.

Stephen A. Gorman and Frank J. Fabozzi, “Workhorse or Trojan Horse? The Alternative Risk Premium Conundrum in Multi-Asset Portfolios,” Journal of Portfolio Management, Vol. 48, No. 4 (2022), pp. 147-182.

Stephen A. Gorman and Frank J. Fabozzi, “Alternative Risk Premium Fund Analysis,” Journal of Portfolio Management, Vol. 48, No. 7 (2022), pp. 195-207.

Seokkeun Ha and Frank J. Fabozzi, “Dual Momentum: Testing the Dual Momentum Strategy and Implications for Lifetime Allocations,” Journal of Portfolio Management, Vol. 48, No. 4, 2022, pp. 282-302.

Frank J. Fabozzi, Diana Tunaru, and Radu Tunaru, “The Interconnectedness between Green Finance Indices and Other Important Financial Variables,” Journal of Portfolio Management, Vol. 48, No. 10, 2022, pp. 60-70.

Sergio Focardi and Frank J. Fabozzi, “Why Should Asset Management Be Interested in New Economic Thinking?” Journal of Portfolio Management, Vol. 48, No. 10, 2022, pp. 276-295.

Frank J. Fabozzi and Francesco A. Fabozzi, “A Primer on Hedging with Stock Index Futures,” Journal of Derivatives 2022, Vol. 29, No. 4, pp. 39-60.

Yosef Bonaparte, David Koslowsky, and Frank J. Fabozzi, “Understanding Oil Price Movement: Short versus Long Run Using the Leapfrog Model,” Journal of Alternative Investments, Vol. 24, No. 4, Spring 2022, pp. 45-63.

Frank J. Fabozzi and Suprita Vohra, “Applications of FX Derivatives in Active Currency Risk Management,” Journal of Derivatives 2022, Vol. 29, No. 4, pp 168-191.

Marielle de Jong and Frank J. Fabozzi, “Emerging Markets Debt Securities: A Literature Review,” Journal of Portfolio Management 2022, Vol. 48 No. 8, pp. 113-126.

Joseph A. Cerniglia and Frank J. Fabozzi, “A Practitioner Perspective on Trading and the Implementation of Investment Strategies,” Journal of Portfolio Management Vol. 48, No. 6, 2022, pp. 30-44.

Bijon Pani and Frank J. Fabozzi, “Finding Value Using Momentum,” The Journal of Portfolio Management 2022, Vol. 48, No. 2, pp. 264-283

Frank J. Fabozzi, “Overview of Investing in Private Corporate Debt.” Journal of Portfolio Management, Vol. 48, No. 9, 2022, pp. 221-238.

Seokkeun Ha and Frank J. Fabozzi, “A Lifetime Allocation with Human Capital: Implications for Target Date Fund.” Journal of Asset Management, Vol. 23, 2022, pp. 365-375.

<u>2021</u>

Frank J. Fabozzi, Sven Klingler, Pia Molgaard, and Mads Stenbo Nielsen, “Active Loan Trading,” Journal of Financial Intermediation, Vol. 46, April 2021, pp. 1-17.

Abootaleb Shirvani, Svetlozar T. Rachev, and Frank J. Fabozzi, “Multiple Subordinated Modeling of Asset Returns: Implications for Option Pricing,” Econometric Reviews, Vol. 43, No. 3, 2021, pp. 230-319.

Jang Ho Kim, Woo Chang Kim, and Frank J. Fabozzi, “Sparse Factor Model Based on Trend Filtering,” Annals of Operations Research Special Issue, Vol. 306, 2021, pp. 321-342.

David Mascio, Frank J. Fabozzi, and J. Kenton Zumwalt, “Market Timing using Combined Forecasts and Machine Learning,” Journal of Forecasting, Volume 40, Issue 1 (January 2021), pp. 1-16 (lead article)

Fumin Zhu, Michele Leonardo Bianchi, Aaron Kim, Frank J Fabozzi, and Hengyu Wu, “Option Valuation for Lévy-GARCH Models: A Sequential Bayesian Learning Approach,” Studies in Nonlinear Dynamics and Econometrics, Vol. 25, No. 3, 2021, pp. 35-62.

Gueorgui Konstantinoff and Frank J. Fabozzi, “Towards a Dead End? EMU Bond Market Exposure and Manager Performance,” Journal of International Money and Finance, Vol. 116, September 2021, Article 102433.

Abootaleb Shirvani, Frank J. Fabozzi, Borjana Racheva-Iotova, and Svetlozar T. Rachev "Option Pricing with Greed and Fear Factor: The Rational Finance Approach," Journal of Derivatives, Vol. 29, Issue 2, Winter 2021, pp. 77-119.

Gueorgui S. Konstantinov and Frank J. Fabozzi, "Carry Strategies and the U.S. Dollar Risk of U.S. and Global Bonds." Journal of Fixed Income, Vol. 30, Issue 3, Winter 2021, pp. 26-46.

Lorenzo Reus and Frank J. Fabozzi, "Solving the Life-Cycle Consumption Problem with an Enhanced Robust Optimization Technique," Computational Economics. Vol. 57, Issue 2, 2021, pp. 481-499.

Marielle De Jong and Frank J. Fabozzi, "From Ad Hoc Bond-Risk Measures To Variance-Covariance Forecasts," Journal of Fixed Income, Vol. 30, Issue 4, Spring 2021, pp. 6-16.

Abootaleb Shirvani, Stoyan Stoyanov, Frank J. Fabozzi, and Svetlozar T. Rachev "Equity Premium Puzzle or Faulty Economic Modelling?" in Review of Quantitative Finance and Accounting, Vol. 56, 2021, pp. 1329-1342.

Jang Ho Kim, Yongjae Lee, Woo Chang Kim, and Frank J. Fabozzi "Mean–Variance Optimization for Asset Allocation," Journal of Portfolio Management, Vol. 47, Issue 5, 2021, pp. 24-40.

Diana Tunaru and Frank J Fabozzi, "Not Everyone is a Follower: The Behaviour of Interest Rate and Equity Markets within Major Economies Relative to the United States," International Journal of Finance & Economics, Vol. 26, 2021, pp. 2335-2350.

Diana Tunaru, Francesco A. Fabozzi, and Frank J. Fabozzi, "Testing the Forecasting Ability of Multi-Factor Models on Non-US Interbank Rates,"" Journal of Fixed Income, Vol. 31, Issue 2, 2021, pp. 7-31.

Francesco A. Fabozzi, Joseph Simonian and Frank J. Fabozzi, "Risk Parity: The Democratization of Risk in Asset Allocation," Journal of Portfolio Management, Vol. 47, Issue 5, 2021, pp. 41-50.

Frank J. Fabozzi, Peck Wah Ng, and Diana Tunaru, "The Impact of Corporate Social Responsibility On Corporate Financial Performance and Credit Ratings In Japan," Journal of Asset Management, Vol. 22, 2021, pp. 79-95.

Jang Ho Kim, Taehyeon Kang, Jaeyong Yu, and Frank J. Fabozzi, "Analyzing Markets with a Large Public Company: The Case of South Korea," Journal of Portfolio Management, Vol. 47, Issue 7, 2021, pp. 162-171.

Yuan Hu, W. Brent Lindquist, and Frank J. Fabozzi, "Modelling Crypto Asset Price Dynamics, Optimal Crypto Portfolio, and Crypto Option Valuation," Journal of Alternative Investments, Vol. 24, Issue 1, 2021, pp. 75-93.

Frank J. Fabozzi, Sergio Focardi, and Zenu Sharma, "Investment Management Post-Pandemic, Post Global Warming, Post Resource Depletion," Journal of Portfolio Management, Vol. 47, Issue 9, 2021, pp. 141-158.

Stephen A. Gorman and Frank J. Fabozzi, "The ABC's of the ARP: Understanding Alternative Risk Premium," Journal of Asset Management, Vol. 22, 2021, pp. 391-404.

Stephen A. Gorman and Frank J. Fabozzi, "The ABC's of the ARP: Academic Roots," Journal of Asset Management, Vol. 22, 2021, pp. 405-436.

Jim Clayton, Frank J. Fabozzi, S. Michael Giliberto, Jacques N. Gordon, Youguo Liang, Greg MacKinnon, and Asieh Mansour, "Resilient Real Estate," Journal of Portfolio Management, Vol. 47, Issue 10, 2021, pp. 11-24.

Yosef Bonaparte, Frank J. Fabozzi, and David Koslowsky, "Information Search Methods and Financial Decisions," Review of Financial Economics, Vol. 39, Issue 4, 2021, pp. 482-499.

<u>2020</u>

Frank J. Fabozzi, Robert Shiller, and Radu Tunaru, "Real Estate Derivatives: What Can Be Done to Tame Property Price Risk," Journal of Economic Perspectives, Vol. 34, No. 4 (2020), pp. 121-145.

Yuan Hu, Abootaleb Shirvani, Stoyan Stoyanov, Young Shin Kim, Frank J. Fabozzi, and Svetlozar T. Rachev, "Option Pricing In Markets With Informed Traders," International Journal of Theoretical and Applied Finance," Vol. 23, No. 6 (2020), pp. 1-32.

Frank Fabozzi, Iason Kynigakis, Ekaterini Panopoulou and Radu Tunaru, "Detecting Bubbles in the US and UK Real Estate Markets," Journal of Real Estate Finance and Economics, Vol. 60 (2020), pp. 469-513.

Yosef Bonaparte, Frank J. Fabozzi, and David Koslowsky, "Can Commodity Price Uncertainty Indexes be Improved by Capturing Media Information? The Case of Oil Price Uncertainty," Journal of Alternative Investments, Vol. 22, No. 4 (2020). pp. 41-58.

Yosef Bonaparte, Frank J. Fabozzi, and David Koslowsky, "Birth Order and Portfolio Choice," Applied Economics, Vol. 57, Issue 7, February 2020, pp. 694-709

Krasimir Milanov, Ognyan Kounchev, and Frank J. Fabozzi, "A Complete Model for Pricing CoCo Bonds," Journal of Fixed Income, Vol. 29, No. 3 (Winter 2020), pp. 53-67.

Vincenzo Russo, Rosella Giacometti, and Frank J. Fabozzi, "Closed-Form Solution for Defaultable Bond Options under a Two-Factor Gaussian Model for Risky Rates Modeling," Journal of Derivatives, Volume 28, Issue 2 (Winter 2020), pp. 88-103.

Abootaleb Shirvani, Yuan Hu, Svetlozar T. Rachev, and Frank J. Fabozzi, "Option Pricing with Mixed Lévy Subordinated Price Process and Implied Probability Weighting Function" Journal of Derivatives, Vol. 28, Issue 2, Winter 2020, pp. 47-58.

Joseph A. Cerniglia and Frank J. Fabozzi, "Selecting Computational Models For Asset Management: Financial Econometrics Versus Machine Learning – Is There A Conflict?" Journal of Portfolio Management, Vol. 47, No. 1 (November 2020), pp. 107-118.

Marielle de Jong and Frank J. Fabozzi, "The Market Risk of Corporate Bonds," Journal of Portfolio Management, Vol 24, No. 2 (Quantitative Special Issue 2020), pp. 92-105.

Sergio M. Focardi and Frank J. Fabozzi, "Climate Change and Asset Management," Journal of Portfolio Management, Vol. 46, No. 3 (Ethical Investing Special Issue 2020), pp. 95-107.

Sergio Focardi, Frank J. Fabozzi, and Davide Mazza, "Quantum Option Pricing and Quantum Finance," Journal of Derivatives, Vol. 28, No. 1 (2020), pp. 143-159.

Vincenz o Russo, Valentina Lagasio, Marina Brogi, and Frank J. Fabozzi, "Application of the Merton Model to Estimate the Probability of Breach of Capital Requirements under Basel III," Annals of Finance, Vol. 16, Issue 1, 2020, 141-157.

Michael Imerman and Frank J Fabozzi "Cashing in on Innovation: A Taxonomy of FinTech," Journal of Asset Management. Vol. 21, Issue 3 (May 2020), pp. 167-177.

Harsh Parikh, Rama Malladi, and Frank J. Fabozzi, "Preparing for Higher Inflation: Portfolio Solutions Using U.S. Equities" Review of Financial Economics, Vol. 38, Issue 3 (July 2020), pp. 542-554.

Yuan Hu, Abootaleb Shirvani,W. Brent Lindquist,Frank J. Fabozzi, and Svetlozar T. Rachev, "Option Pricing Incorporating Factor Dynamics in Complete Markets," Journal of Risk and Financial Management (Specal Issue on "Mathematical and Empirical Finance," Vol. 13, Ni, 12, 2020.

Abootaleb Shirvani, Stoyan V. Stoyanov, Svetlozar T. Rachev, and Frank J. Fabozzi, "New Set of Financial Instruments" Frontiers in Applied Mathematics and Statistics, Mathematical Finance Section, November 26, 2020. https://doi.org/10.3389/fams.2020.606812

PRE-2020 ARTICLES

Academic Finance and Economics Journals

Frank J. Fabozzi, Ahmet K. Karagozoglu, and Na Wang, "Effects of Spot Market Short-Sale Constraints on Index Futures Trading" Review of Finance, Vol. 21, Issue 5 (August 2017), pp. 1975-2005.

Jeffery E. Briley, Frank J. Fabozzi, and Christopher K. Ma, "Holiday Trading in Futures Markets," Journal of Finance (March

1994), pp. 307-324.

Daniel Coggin, Frank J. Fabozzi, and Shafiqur Rahman, "The Investment Performance of U.S. Equity Pension Fund Managers: An Empirical Investigation" Journal of Finance (July 1993), pp. 1039-1055. [Reprinted in Foundations of Pension Finance edited by Zvi Bodie and E. Phillip Davis, published by Edward Elgar Publishing Limited, 2003]

Frank J. Fabozzi, Michael G. Ferri, and Julia Tucker, "A Note on Unsuccessful Tender Offers and Stockholder Returns," Journal of Finance (December 1988), 1275-1284.

Frank J. Fabozzi, Eileen Moran and Christopher K. Ma, "Market Uncertainty and the Least Cost Offering Method of Public Utility Debt: A Note," Journal of Finance (September 1988), pp. 1025- 1034.

Frank J. Fabozzi and Uzi Yaari, "Valuation of Safe Harbor Tax Benefit Transfer Leases," Journal of Finance, May 1983, pp. 595-605.

Frank J. Fabozzi, and Jack C. Francis, "Mutual Fund Systematic Risk for Bull and Bear Markets: An Empirical Examination," Journal of Finance, Vol. 34, No. 2, 1979, pp. 1243 1250.

Frank J. Fabozzi and Jack C. Francis, "Stability Tests for Alphas and Betas over Bull and Bear Market Conditions," Journal of Finance, September 1977, pp. 1093-1099.

Abdolreza Nazemi and Frank J. Fabozzi, "Macroeconomic Variable Selection for Creditor Recovery Rates" Journal of Banking & Finance, Vol. 89, April 2018, pp. 14-25.

Sergio M. Focardi, Frank J. Fabozzi, and Ivan Mitov, "A New Approach to Statistical Arbitrage: Strategies Based on Dynamic Factor Models of Prices and their Performance," Journal of Banking & Finance, Vol. 65 (April 2016), pp. 134-155.

Xiaoping Zhou, Antonina V. Durfee, and Frank J. Fabozzi, "On Stability of Operational Risk Estimates by LDA: From Causes to Approaches," Journal of Banking & Finance, Vol 68 (July 2016), pp. 266-278.

Woo Chang Kim, Jang Ho Kim, and Frank J. Fabozzi, "Deciphering Robust Portfolios," Journal of Banking &Finance, Vol. 45, No. 1, August 2014, pp. 1-8. (lead article)

Stoyan V. Stoyanov, Svetlozar T. Rachev, and Frank J. Fabozzi, "CVaR Sensitivity With Respect To Tail Thickness." Journal of Banking & Finance, Vol. 37 (2013), pp. 977-988.

Young Shin Kim, Svetlozar T. Rachev, Michele Leonardo Bianchi, Ivan Mitov, and Frank J. Fabozzi, "Time Series Analysis for Financial Market Meltdowns," Journal of Banking &Finance, Vol. 35 (2011), pp. 1879-1891.

Young Shin Kim, Svetlozar T. Rachev, Michele Bianchi, and Frank J. Fabozzi, "Tempered Stable and Tempered Infinitely Divisible GARCH Models." Journal of Banking & Finance. Vol. 34, No. 9 (2010), pp. 2096-2109.

Stoyan Stoyanov, Svetlozar Rachev, Sergio Ortobelli, and Frank J. Fabozzi, "Relative Deviation Metrics and the Problem of Strategy Replication," Journal of Banking & Finance, Vol. 32, No. 2 (February 2008), pp. 199-206.

Young Shin Kim, Svetlozar T. Rachev, Michele Leonardo Bianchi, and Frank J. Fabozzi, "Financial Market Models with Levy Processes and Time-Varying Volatility," Journal of Banking & Finance, Vol. 32, No. 7 (July 2008), pp. 1363-1378.

Svetlozar T. Rachev, Teo Jaši, Stoyan Stoyanov, and Frank J. Fabozzi, "Momentum Strategies Using Reward-Risk Stock Selection Criteria." Journal of Banking & Finance, Vol. 31, No. 8 (August 2007), pp. 2325-2346.

Ren-Raw Chen, Xiaolin Cheng, Frank J. Fabozzi and Bo Liu, "An Explicit, Multi-Factor Credit Default Swap Pricing Model with Correlated Factors." Journal of Financial and Quantitative Analysis, Vol. 43, No. 1 (March 2008), pp. 123-160.

Frank J. Fabozzi and Thom Thurston, "State Taxes and Reserve Requirements as Major Determinants of Yield Spreads Among Money Market Instruments," Journal of Financial and Quantitative Analysis, (December 1986), pp. 427-436.

Frank J. Fabozzi and Richard R. West, "Negotiated Versus Competitive Underwritings of Public Utility Bonds: Just One More Time," Journal of Financial and Quantitative Analysis, September 1981, pp. 323-339.

Frank J. Fabozzi, Jack C. Francis and Cheng F. Lee, "Generalized Functional Form for Mutual Fund Returns," Journal of Financial and Quantitative Analysis, December 1980, pp. 1107-1120.

Jack C. Francis and Frank J. Fabozzi, "The Effects of Changing Macroeconomic Conditions on the Parameters of the Single-Index Market Model," Journal of Financial and Quantitative Analysis, Vol. 14, No. 2, 1979, pp. 351-356.

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Dashan Huang, Shu-Shang Zhu, Frank J. Fabozzi, and Masao Fukushima “Robust CVaR Approach to Portfolio Selection with Uncertain Exit Time.” Journal of Economic Dynamics and Control, Vol. 32, No. 2 (February 2008), pp. 594-623.

Jeroen Jansen, Sanjiv R. Das, and Frank J. Fabozzi, “Local Volatility and the Recovery Rate of Corporate Bonds,” Journal of Economic Dynamics and Control, 92 (July 2018), pp. 1-29 (lead article).

Frank J. Fabozzi and Robert Fonfeder, "The Impact of Earnings Under FASB 52 on Equity Returns," Financial Management (Autumn 1987).

Frank J. Fabozzi, "Does Listing on the AMEX Increase the Value of Equity?" Financial Management, Spring 1981, pp. 43-50.

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Sebastian Kring, Svetlozar T. Rachev, Markus Hochstotter, and Frank J. Fabozzi, "Estimation of α-Stable Sub-Gaussian Distributions for Asset Returns."

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EDITORIAL POSITIONS

Current

Editor, *Journal of Portfolio Management*

Co-Editor (co-founder), *Journal of Financial Data Science*

Associate Editor*, Quantitative Finance; Annals of Operation Research;* Associate Editor, *Journal of Fixed Income;* Consulting Editor, *Journal of Structured Finance;* Editorial Board, *Journal of Asset Management;* Advisory Board, *Review of Futures Markets; Journal of Derivatives*

Honorary Editorial Board

Journal of Mathematical Finance; Theoretical Economic Letters

Prior

Founding Editor, *Advances in Futures and Options Research* (published by JAI Press); Associate Editor, *Review of Quantitative Finance and Accounting* (1990-1992); Editor, *Professional Perspectives on Fixed Income Portfolio Management;* Advisory Board, *SSRN History of Finance eJournal;* Editorial Board, *Investment Management & Financial Innovations;* Editorial Board*: International Journal of Financial Engineering and Risk Management;* Associate Editor, *Risk Letters*

CONSULTING EDITOR

John Wiley & Sons, Frank J Fabozzi Series in Finance

DIRECTORSHIPS

Board of Directors/Trustees, BlackRock Fixed Income Funds, Original trustee since 1988
Board of Directors/Trustees, BlackRock BCIA Funds since 2020.
Previously Board of Directors/Trustees, BlackRock Equity-Liquidity Funds, 2014- February 2016
Previously a director of Guardian Mutual Funds and Guardian Annuity Funds
Previously on the board of directors of IMN-Institutional Investor. (Co-founder of Information Management Network that was purchased in 2004 by Euromoney Institutional Investor, one of Europe's largest business and financial magazine publishers, a constituent of the FTSE 250 Index and 70% owned by the Daily Mail and General Trust Group.)

CONSULTING CLIENTS/PRESENTATIONS

Bank of Korea, U.S. Securities and Exchange Commission, U.S. Department of Justice, Federal Home Loan Bank of Atlanta, Federal Reserve Board, Federal Home Loan Bank of New York, Freddie Mac, Fannie Mae, Ginnie Mae, T Rowe Price, Wellington, Bear Stearns, Merrill Lynch, Bank of America, Goldman Sachs, Smith Barney, UBS, IndexIQ, Charles Schwab, Barclays, Alex Brown, Global Asset Management (2002-2006 consultant for active equity strategies), Reuters, Harford Investment Management, ING Investment Management, Allianz-Pimco, Celfin (Chile), Miller, Anderson & Sherrerd (now Morgan Stanley Asset Management), Honda, Chrysler, National Credit Union Association, GMAC Institutional Advisors, Golden Rule Insurance Company, Lewtan Technologies, M&T Bank, LaSalle National Bank, Morgan Kegan, Paribus, Prudential, Piper Capital Management, SunGard Securities Systems, Telerate, Unibank (Copenhagen, Denmark), Norwest Bank Minnesota, Eascorp Credit Union, US National Credit Union, Aubrey G. Lanston, Meridan Bank, Merchants Insurance Company, Digital Equipment Corp (succession planning)

OTHER PROFESSIONAL ACTIVITIES

Emeritus trustee, CFA Institute Research Foundation; Princeton University, Advisory Council for the Department of Operations Research and Financial Engineering (July 1, 2003 to June 30, 2011; The Institute for Quantitative Research in Finance (Q Group): Program Committee: 2013-2014; Advisory Board: Princeton University Quant (since 2011); Honorary Advisory to the Chinese Asset Securitization website. Advisory Board, The Wharton School, University of Pennsylvania, Jacobs Levy Equity Management Center for Quantitative Financial Research

Refereed papers for: *Econometrica, Journal of Finance, Journal of Financial and Quantitative Analysis, Journal of Banking & Finance, Journal of Empirical Finance, Journal of Optimization, Finance Research Letters, European Journal of Finance, Applied Mathematical Finance, Computational Economics, European Journal of Operational Research, North American Actuarial Journal, Applied Economics, European Financial Management. International Journal of Theoretical and Applied Finance, Financial Analysts Journal, Financial Management, Quantitative Finance, Annals of Operations Research, Applied Mathematics Letters, Journal of Risk Finance, Journal of Post-Keynesian Economics, Physica A, North Atlantic Actuarial Journal, Insurance: Mathematics and Economics; Central European Journal of Operations Research; International Journal of Financial Engineering and Risk Management, Emerging Markets Review; Economic Modelling*

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PROLIFIC AUTHOR RANKING

<u>1953-2002</u>
Source: Philip L. Cooley and Jean L. Heck, "Prolific Authors in the Finance Literature: A Half Century of Contributions," *Journal of Finance Literature* (Winter 2005), pp. 46-69:
Exhibit 1: Most Prolific Authors in 7 Leading Finance Journals: Ranking 134
Exhibit 3: Most Prolific Authors in 16 Leading Finance Journals: Ranking 48
Exhibit 4: Most Prolific Authors in 72 Leading Finance Journals: Ranking 27
<u>1959-2008</u>
Source: Heck, Jean L. and Cooley, Philip "Most Prolific Authors in the Finance Literature: 1959-2008" March 2009.
Table 1. Most Frequent Appearing Authors in Seven Leading Finance Journals: Ranking 123
Table 2. Most Frequent Appearing Authors in 26 Core Finance Journals: Ranking 28

AWARD-WINNING PAPERS

European Financial Management 2010 Best Paper Award for entitled "Property Derivatives for Managing European Real-Estate Risk" published in the *EFM Journal*, (Volume 16, 1, January 2010).

Paper selected as the Best Research Paper at the 10th Research Conference Campus for Finance, that is hold annually at WHU Otto Beisheim School of Management, Vallendar, Germany: Frank J. Fabozzi, Robert Shiller, and Radu Tunaru, "A Pricing Framework for Real Estate Derivatives."

<u>*Paper selected as the Best Paper at the Fifth International Conference on Information and Management Sciences, Chengdu, China, July 1-8, 2006.*</u>: Dashan Huang, Frank J. Fabozzi, and Masao Fukushima "Robust Portfolio Selection with Uncertain Exit Time Using Worst-Case VaR Strategy"

<u>*Winner of the 2006 Outstanding Paper by Emerald Literati Network*</u>: Frank J. Fabozzi and Sergio M. Focardi, "An Autoregressive Conditional Duration Model of Credit Risk Model," *Journal of Risk Finance* Vol. 6, No. 3(2005), pp. 208-225.

<u>*Paper Selected as the Best Paper of the FMA 1992 Competitive Papers Awards Program in the Area of Investments:*</u> Frank J. Fabozzi, Christopher K. Ma, and William T. Chittenden, "The Information Content of Intraday Large Price Changes."

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