

# Stefano Mazzotta

Professor of Finance  
Department of Economics, Finance & QA  
Michel J. Coles College of Business  
Kennesaw State University

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Date of Birth, November 11, 1962  
Citizenship: Italy, Permanent Resident of U.S.  
Home Address: 3605 Woodlark Dr. NE,  
Roswell, GA, 30075-2669 U.S.A.  
e-mail: smazzott@kennesaw.edu  
www.mazzotta.info

Work Address:  
1000 Chastain Road, #0403,  
Kennesaw, GA 30144-5591  
Phone: (770) - 423-6341 (W)  
Phone: (770) - 645-0826 (H)  
Fax: (770) - 499-3209

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## ***EDUCATION***

McGill University, Ph. D. 2005  
Major: Finance  
Dissertation Title: Three Essays on Volatility

McGill University, Masters of Business Administration, 2000  
Major: Finance

Universita' di Bologna, Laurea - Summa cum laude, 1992  
Major: Economics and Commerce

Soka University, Faculty of Business, Honor thesis exchange research students 1991  
Bekka, Japanese language exchange research students 1990

Conservatory of Music, Bologna State Conservatory G.B. Martini, 1989  
Major: Classical Guitar

## ***RELEVANT POSITIONS HELD***

8/2016 – present	Kennesaw State University - Tenured Professor of Finance, Atlanta
8/2011 – 8/2016	Kennesaw State University - Tenured Associate Professor of Finance, Atlanta
8/2005 – 8/2011	Kennesaw State University - Assistant Professor of Finance, Atlanta
4/2004 – 11/2004	European Central Bank – Consultant – Frankfurt
12/2002 – 8/2003	European Central Bank – Consultant – Frankfurt
9/2000 – 6/2005	McGill University, Research Assistant for Peter Christoffersen, Montreal
3/1993 – 8/1999	Consulting – Accounting and Administration – Tokyo
3/1992 – 8/1999	ANSA, Financial Journalist and Correspondent – Tokyo

## ***ARTICLES IN REFEREED JOURNALS***

Leverage and asymmetric volatility: The firm-level evidence, with Jan Ericsson and Xiao Huang, *Journal of Empirical Finance*, (2016) Volume 38, Part A, September 2016, Pages 1–21.

The Bubble Economy and the Lost Decade: Learning from the Japanese Economic Experience, (2015) with William Tsutsui, *Journal of Global Initiatives: Policy, Pedagogy, Perspective*: Vol. 9: No. 1, Article 6.

Unconditional and Conditional Exchange Rate Exposure, with Ines Chaieb, *Journal of International Money & Finance* 32 (2013): 781-808

Asset Pricing in Segmented Markets. Evidence from lab experiments, With Lucy Ackert, and Qi Li. *Southern Economic Journal* (2011), 77(3), 585–598

Performance, Bias, and Efficiency of Foreign Exchange Correlation Forecasts, *Review of Futures Markets*. (2008), Volume 17, Number 2 issue (Fall)

How Important is Asymmetric Covariance for the Risk Premium of International Assets? *Journal of Banking and Finance*, (2008), Volume 32, Issue 8, August 2008, Pages 1636-1647, European Finance Association (2004) Inquire Prize Recipient

The Accuracy of Density Forecasts from Foreign Exchange Options with Peter F. Christoffersen, *Journal of Financial Econometrics*. (2005), Volume 3, Number 4 Pp. 578-605

### ***OTHER REFEREED PUBLICATIONS***

Foreign Exchange Option and Returns Based Correlation Forecasts: Evaluation and Two Applications; with Olli Castrén (2005), *European Central Bank Working Paper No. 447*

The Informational Content of Over-the-Counter Currency Options", *European Central Bank Working Paper No 366*

### ***WORKING PAPERS***

Is Exchange Rate Priced Beyond Intertemporal Risk? with Ines Chaieb, and Oumar Sy (2008)

### ***REASERCH IN PROGRESS***

Credit Constrained Consumer Credit, with L. and Jennifer Priestly and Edwin Baidoo

Horizon Investing and Intertemporal Risk in International Financial Markets (2014), with Ines Chaieb

### ***TEACHING EXPERIENCE***

#### ***Kennesaw State University***

8/2010 – current	Instructor for Financial Derivatives and Financial, Engineering, Undergraduate (also on line) and MBA
8/2006 – current	Instructor for Fixed Income Securities - Undergraduate and MBA (also on line)
8/2005 – current	Instructor for Principles of Finance, Undergraduate (also on line) and MBA
8/2016 – current	Supervisor Ph.D. student Edwin Baidoo
7/2011 – 4/2012	Supervisor DBA student Tonya Curry

#### ***McGill University***

5/2004 – 06/2004	Instructors for Derivatives and Risk Management
1/2003 – 04/2003	Instructors for International Finance

## ***SERVICE***

### ***Kennesaw State University***

9/2013 – current	Leading faculty for the development of the Dual Degree Program KSU-Soka University in Economics, Finance and International Business.
9/2012 – current	Planning committee member for the “Year of Japan” events.
9/2009 – current	Proposed, implemented exchange program with Soka University, Tokyo
8/2006 – 11/2016	CEO of the KSU Student Managed Investment Fund LLC

## ***HONORS, SCHOLARSHIPS, AND FELLOWSHIPS***

5/2007	Distinguished Research & Creative Activity Award, Michel J. Coles College of Business
5/2007	Outstanding Student Advisor Award, Michel J. Coles College of Business
9/2005 – 9/2016	KSU R&D Grants
8/2004	EFA Inquire Prize – U.K.
6/2004	Alma Mater Student Travel Grant \$ 500
9/2003 – 5/2004	CIREQ fellowship \$8,000 - Canada
9/2000 – 5/2003	IMF2 Scholarship \$60,000 and International tuition waivers, Canada
2/1992	Summa cum Laude – Bologna University, Italy

## ***BOOK REVIEWS***

Suresh Sundaresan: Fixed income markets and their derivatives  
Raymond Brooks: Financial Management: A Modern Approach  
Robert Parrino and David Kidwell: Fundamentals of Corporate Finance  
Laurence Booth and Sean Cleary: Introduction to corporate finance.  
Robert Kolb: Futures, Options and Swaps

## ***EDITORIAL ACTIVITIES***

Journal of Corporate Finance  
Journal of Business and Economic Statistics  
Journal of Banking and Finance  
Journal of Futures Markets  
Journal of Empirical Finance  
Journal of Multinational Financial Management

## ***PRESENTATIONS***

Mazzotta, S. (Presenter & Author), Subprime consumer credit, (2012), Invited Seminar, Soka University, Tokyo, Japan, July, 2012.

Mazzotta, S. (Presenter & Author), The unconditional and conditional exchange rate exposure of US firms, 18TH Annual MSF Conference, Multinational Finance Society, Rome, Italy, June, 2011.

Mazzotta, S. (Author), The unconditional and conditional exchange rate exposure of US firms, 14th Conference of the Swiss Society for Financial Market Research, Zurich, Switzerland, April 2011

Mazzotta, S. (Presenter & Author), Journées de la finance mathématique 2010, "Unconditional and conditional foreign exchange rate exposure," IFM2, Montreal, Canada, May, 2010.

Mazzotta, S. (Author), Chaieb, I. European Financial Management Association Meeting 2009, "Foreign exchange exposure of U.S. firms and macroeconomic conditions: Is there a link?," European Financial Management Association, Milan, Italy, June, 2009.

Mazzotta, S. (Presenter & Author), Southern Finance Association Meeting, "Foreign exchange exposure of U.S. firms and macroeconomic conditions: Is there a link?," SFA, Key West, FL., November, 2008.

Mazzotta, S. (Author), "An Experimental Investigation of Asset Pricing in Segmented Markets," McMaster University, Hamilton, ON, Canada, October, 2008.

Mazzotta, S. (Author) Western Economics Association Meetings, "An Experimental Investigation of Asset Pricing in Segmented Markets," WEA, Honolulu, July, 2008.

Mazzotta, S. (Presenter & Author), European Central Bank - Seminar Series, "Foreign Exchange Exposure of U.S. Firms and Macroeconomic Conditions: Is There a Link?," European Central Bank, Frankfurt, Germany, June, 2008.

Mazzotta, S. (Presenter & Author), 6th INFINITI Conference on International Finance, "Foreign exchange exposure of U.S. firms and macroeconomic conditions: Is there a link?," Trinity College, Dublin, Ireland, June 2008.

Mazzotta, S. (Author), Eastern Finance Association, "An Experimental Investigation of Asset Pricing in Segmented Markets," St. Petersburg, FL., April, 2008

Mazzotta, S. (Presenter & Author), Eastern Finance Association Meeting, "Leverage and Asymmetric Volatility: The Firm Level Evidence," Eastern Finance Association, St. Pete Beach, FL April, 2008.

Mazzotta, S. (Author), Eastern Finance Association Meeting, "An Experimental Investigation of Asset Pricing in Segmented Markets," Eastern Finance Association, St. Pete Beach, April, 2008

Mazzotta, S. (Presenter & Author), Eastern Finance Association Meeting, "Foreign exchange exposure of U.S. firms and macroeconomic conditions: Is there a link?," Eastern Finance Association, St. Pete Beach FL. April, 2008.

Mazzotta, S. (Presenter & Author), Midwest Finance Association Meeting, "Foreign exchange exposure of U.S. firms and macroeconomic conditions: Is there a link?," Midwest Finance Association, San Antonio, February, 2008.

Mazzotta, S. (Presenter & Author), Midwest Finance Association Meeting, "Leverage and Asymmetric Volatility: The Firm Level Evidence," Midwest Finance Association, San Antonio, February, 2008.

Mazzotta, S. (Author), All Georgia conference, "Leverage and Asymmetric Volatility: The Firm Level Evidence," Atlanta Federal Reserve, Atlanta. (October 5, 2007).

Mazzotta, S. (Presenter & Author), Cambridge Seminar, "Leverage and Asymmetric Volatility: The Firm Level Evidence," Judge Business School, University of Cambridge, Cambridge, June, 2007.

Mazzotta, S. (Author), 2007 North American Summer Meeting of the Econometric Society, "Leverage and Asymmetric Volatility: The Firm Level Evidence," The Econometric Society, Duke University - Durham, June, 2006.