

Petra (Andrlikova) Sinagl

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Personal Website
Tippie Profile

Tippie College of Business
The University of Iowa
Department of Finance
Iowa City, Iowa 52242-1994



EMPLOYMENT

The University of Iowa, Tippie College of Business
Assistant Professor of Finance

Iowa City, Iowa
2019-present

EDUCATION

University of Sydney
Ph.D. in Finance

Sydney, Australia
2015-July 2019

Maastricht University
M.Sc. in Financial Economics
Cum Laude

Maastricht, Netherlands
2010-2011

Charles University
B.A. in Economics
Distinction from Dean of Faculty

Prague, Czech Republic
2008-2010

RESEARCH INTERESTS

Equilibrium Asset pricing, Asymmetric Return Dependence, Macro-finance, Institutional Investors.

PUBLICATION RECORD

JOURNAL ARTICLES

1. "Asymmetric Dependence in Real Estate Investment Trusts: An Asset-Pricing Analysis" (with Jamie Alcock), *Journal of Real Estate Finance and Economics*, January 2018, Vol 56(2): 183-216. (ABS Rating: 3; Impact Factor: 1.136)

WORKING PAPERS

2. "Fundamental Sources of the Time Variation in Equity Risk Levels"
3. "Cash-flow Risk and Industry Response to COVID-19 Outbreak"
4. "The Price of Asymmetric Dependence: International Evidence" (with Jamie Alcock)
5. "Idiosyncratic Volatility Puzzle and Firm-level Performance" (with Xuhui (Nick) Pan and Raj Parajuli)

WORK IN PROGRESS

6. “Institutional Ownership and Asymmetric Dependence”
7. “Incentives to Innovate in Good and Bad Times” (with Jiawei (Brooke) Wang)

SCHOLARLY BOOK CHAPTERS

8. “Asymmetric Dependence, Persistence and Firm-Level Stock Return Predictability” (with Jamie Alcock) in *Asymmetric Dependence in Finance: Diversification, Correlation and Portfolio Management in Market Downturns*, edited by J. Alcock and S. Satchell, 2018, Wiley, Milton, Australia, pp. 198-220
9. “The role of credit rating agencies in 2008/2009 financial crisis” (with Petr Těplý) in *Credit risk and financial crises*, edited by M. Pecena and P. Těplý, 2010, Karolinum Press, pp. 97-134

REFEREED INDUSTRY REPORTS

10. “Asset-Price Bubbles in the Australian Market” (with Jamie Alcock et al.), *Centre for International Finance and Regulation*, 2016.

SEMINAR AND CONFERENCE PRESENTATIONS

Invited Seminars (including scheduled)

- 2019: University of Iowa, Aarhus University, Vrije Universiteit Amsterdam, Nova University in Lisbon, Melbourne University, Monash University, Queensland University of Technology
- 2018: KAIST College of Business in Daejeon, University of Sydney, Macquarie University, University of Technology Sydney, University of Queensland
- 2017: Australian National University

Conference Presentations and Discussions (including scheduled)

- 2020: MFA Annual Conference in Chicago, EFA Annual Meeting in Boston
- 2018: 31st Australasian Finance and Banking Conference (Sydney), Oxford Finance Job Market Workshop, Saïd Business School, EFMA Doctoral Seminar and EFMA Annual Meeting (Milan), FMA Europe Annual Meeting (Kristiansand)
- 2017: 30th Australasian Finance and Banking Conference (Sydney), FIRN Annual Conference (Uluru), FMA Annual Meeting (Boston), The 10th The International Accounting & Finance Doctoral Symposium (Warsaw), Fordham Global PhD Colloquium (New York)
- 2016: 29th Australasian Finance and Banking Conference (Sydney), EFMA Doctoral Seminar and EFMA Annual Meeting (Basel), European Real Estate Society 23rd Annual Conference* (Regensburg), 5th Auckland Finance Meeting* (Auckland), 28th Australasian Finance and Banking Conference 2015 (Sydney)

* Presented by co-author.

AWARDS

- Dean’s Citation for Teaching Award, University of Sydney, 2018
- Runner-Up Best Paper Award, 9th Financial Markets and Corporate Governance PhD Symposium, Melbourne, 2018

- Best Discussant Award, The 10th The International Accounting & Finance Doctoral Symposium, Warsaw, Poland, 2017
- Nominated as the best PhD student at The University of Sydney Business School to attend the 2017 Fordham PhD Colloquium, New York, 2017
- EPRA Prize for the Best Paper in Listed Real Estate, 3rd European Real Estate Annual Conference, Regensburg, Germany, 2016
- Best Paper Award, 13th Academic Conference in Antibes, France, 2014
- 2018 AFA Doctoral Student Travel Grant
- 2017 FIRN Annual Meeting PhD Travel Grant
- The University of Sydney Business School Research Travel Support Stipend 2017
- The University of Sydney Postgraduate Research Support Stipend 2016, 2017, 2018
- The University of Sydney Business School Research Scholarship for International Students and Tuition Fee Award, University of Sydney, 2015-2018
- Top 3% of Best Students Award, Maastricht University, 2011
- Top Thesis Award, Maastricht University, 2011
- B.A. with Distinction from the Dean of the Faculty of Social Sciences at Charles University in Prague

TEACHING EXPERIENCE

Postgraduate Unit of Study	Semester	Affiliation	Evaluation	Student Count
Investment Management	Fall 2019	University of Iowa	4.94/6	174
Derivative Securities	S2 2018	University of Sydney	4.5/5	80
Derivative Securities	S2 2018	University of Sydney	4.44/5	83
Derivative Securities	S1 2018	University of Sydney	4.5/5	74
Derivative Securities	S2 2016	University of Sydney	4.0/5	44
Derivative Securities	S2 2015	University of Sydney	3.93/5	60
Capital Markets and Corp. Fin.	S1 2017	University of Sydney	4.1/5	60
Capital Markets and Corp. Fin.	S1 2017	University of Sydney	4.0/5	54

INDUSTRY EXPERIENCE

- **Credit Risk Model Developer.** ERSTE Bank Group, Prague, the Czech Republic, 2012-2014
- **Credit Risk Advisor & Validator.** KBC Bank Group, Prague, the Czech Republic, 2011-2012

PROFESSIONAL ACTIVITIES

- Referee: Accounting and Finance, Financial Review
- Evaluator and Rapporteur at the Horizon 2020 EU Research and Innovation Programme, 2015-2018
- Charles University Press Editor, Faculty of Social Sciences, UK Media, 2008-2009

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