Petra 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 — Iowa City, Iowa
Assistant Professor of Finance — *2019-present*

EDUCATION

University of Sydney — Sydney, Australia
Ph.D. in Finance — *2015-July 2019*

Maastricht University — Maastricht, Netherlands
M.Sc. in Financial Economics — *2010-2011*
Cum Laude

Charles University — Prague, Czech Republic
B.A. in Economics — *2008-2010*
Distinction from Dean of Faculty

RESEARCH INTERESTS

Equilibrium Asset pricing, Macro-finance, Innovation, CEO Compensation

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.

SCHOLARLY BOOK CHAPTERS

2. "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
3. "The role of credit rating agencies in 2008/2009 financial crisis" (with Petr Teply) in *Credit risk and financial crises*, edited by M. Pecena and P. Teply, 2010, Karolinum Press, pp. 97-134

WORKING PAPERS

4. "Preference Shocks and Contemporaneous Cash-flow Risk"
5. "When does Cash-flow Risk Matter to Investors? Evidence from the COVID-19 Pandemic"
6. "Managerial Incentives to Innovate During Crises: The Schumpeterian View" (with Jiawei (Brooke) Wang)
7. "The Idiosyncratic Volatility Puzzle with Learning and Asymmetric Signal Precision" (with Xuhui (Nick) Pan and Raj Parajuli)
8. "The Price of Asymmetric Dependence: International Evidence" (with Jamie Alcock)

WORK IN PROGRESS

9. "The Investment CAPM with Learning" (with Kewei Hou, Xuhui (Nick) Pan and Raj Parajuli)
10. "Pay for Diversity in Innovative and Non-innovative Firms" (with Jiawei (Brooke) Wang)
11. "Shocks and Equity Yields" (with Martijn Boons and Andrea Tamoni)
12. "This Time It is Really Different: Modeling the Dynamics of Crises" (with Philipp Illeditsch and Christian Larsen-Heyerdahl)

SEMINAR AND CONFERENCE PRESENTATIONS

Invited Seminars

- 2020: Manhattan College, University of Iowa
- 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 Daejon, University of Sydney, Macquarie University, University of Technology Sydney, University of Queensland
- 2017: Australian National University

Conference Presentations

- 2020: MFA Annual Conference in Chicago, EFA Annual Meeting in Boston (canceled), Silicon Prairie Finance Conference
- 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.

TEACHING EXPERIENCE

– Investment Management: University of Iowa (Fall 2020, Fall 2019)
– Derivative Securities: University of Sydney (2018, 2016, 2015)
– Capital Markets and Corporate Finance: University of Sydney (2017)
– International Financial Management (TA): University of Sydney (2016)
– Mathematical Finance (TA): University of Sydney (2015)

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: Journal of Empirical Finance, 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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