

DEAN DIAVATOPOULOS

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ACADEMIC DEGREES

Florida State University, Ph.D. in Finance, 2008

Florida State University, M.S. in Statistics, 2004

Governors State University, B.A. in Business, 1994

ACADEMIC EXPERIENCE

Seattle University, Department of Finance

Dr. Khalil Dibee Endowed Chair in Finance, 2023 – 2027

Associate Professor of Finance (with tenure), 2021 – Present

Assistant Professor of Finance, 2015 – 2021

University of Washington, Department of Applied Mathematics (Computational Finance),

Visiting Researcher, Spring 2019

Villanova University, Department of Finance, Assistant Professor of Finance, 2008 – 2015

Florida State University, Department of Statistics / Department of Finance, Research Assistant, 2002 – 2008

DePaul University, Department of Computer Science, Research Assistant, 2000 – 2002

OTHER EXPERIENCE

Chicago Board of Trade, U.S. Treasury Bond Futures and Options floor trader / broker, 1990's

Chicago Mercantile Exchange, Out-trade reconciliation for futures and options markets, 1990's

PEER-REVIEWED PUBLICATIONS

“Variation in Option Implied Volatility Spread and Future Stock Returns” with Jared Delisle, Andy Fodor, and Haim Kassa, (2022) *The Quarterly Review of Economics and Finance* 83, 152-160.

“Show Me the Money: Option Moneyiness Concentration and Future Stock Returns” with Andy Fodor, Kelley Bergsma and Vivian Csapi, (2020) *The Journal of Futures Markets* 40, 761-775.

“Returns to Option Strategies Following Class Action Lawsuits” with Andy Fodor and Kevin Krieger, (2019) *The Journal of Investing* 29(1), 119-131.

“Anchoring and Probability Weighting in Option Prices” with Jared Delisle, Andy Fodor and Kevin Krieger, (2017) *The Journal of Futures Markets* 37(6), 614-638.

“Implied Volatility Changes as Evidence of Stock Price Disequilibrium” with Andy Fodor, (2017) *The Journal of Investing* 26(3), 129-143.

“Does Corporate Governance Matter for Equity Returns?” with Andy Fodor, (2016) *Journal of Accounting and Finance* 16(5).

“Mispricing and Trading Profits in ETNs” with Hélyette Geman, Lovjit Thukral and Colby Wright, (2014) *The Journal of Investing* 23(1), 67-78.

“A Daily Trading Strategy in the ETN Space” with Hélyette Geman, Lovjit Thukral and Colby Wright, (2013) *The Journal of Trading* 8(3), 57-67.

“The Information Content of Implied Skewness and Kurtosis Changes Prior to Earnings Announcements for Stock and Option Returns” with James Doran, Andy Fodor, and David Peterson, (2012) *Journal of Banking and Finance* 36, 786-802.

“The Indicative Value Price Puzzle in ETNs: Liquidity Constraints, Information Signaling, or an Ineffective System for Share Creation?” with James Felton and Colby Wright, (2011) *The Journal of Investing* 20 (3), 25-39.

“The Impact of Option Introduction on Real Estate Investment Trusts” with Andy Fodor, Shawn D. Howton, and Shelly W. Howton, (2011) *Journal of Real Estate Portfolio Management* 17 (3), 213-226.

“Exchange Traded Notes: An Introduction” with James Felton and Colby Wright, (2010) *The Journal of Investing* 19 (2), 27-37.

“Do REIT Announcements of Open Market Repurchase Programs Signal Value Changes in Rivals?” with Andy Fodor, Shawn D. Howton, and Shelly W. Howton, (2010) *Journal of Real Estate Portfolio Management* 16 (2), 131-140.

“The Predictive Power of REIT Implied Volatility and Implied Idiosyncratic Volatility” with Andy Fodor, Shawn D. Howton, and Shelly W. Howton, (2010) *Journal of Real Estate Portfolio Management* 16 (1), 29-38.

“The Information Content in Implied Idiosyncratic Volatility and the Cross-Section of Stock Returns: Evidence from the Option Markets” with James Doran and David Peterson, (2008) *The Journal of Futures Markets* 28 (11), 1013-1039.

Book Chapters

“Stochastic Volatility Models: Faking a Smile” with Oleg Sokolinskiy, (2019) *Handbook of Financial Econometrics, Mathematics, Statistics, and Machine Learning*, C.F. Lee, ed., World Scientific, Chap 33.

“The Creation and Control of Bubbles: Manager’s Compensation Schemes, Risk Aversion, Wealth and Short Sale Constraints” with James Ang and Thomas Schwarz, (2015) *Handbook of Financial Econometrics & Statistics*, C.F. Lee, ed., Springer: New York.

“The Creation and Control of Speculative Bubbles in a Laboratory Setting” with James Ang and Thomas Schwarz, (2010) *Handbook of Quantitative Finance and Risk Management*, C.F. Lee, ed., Springer: New York, 137-164.

Research Awards

Seattle University Albers School Summer Faculty Fellowship: 2022, 2021, 2020, 2019, 2018, 2017, 2016.