

## DEAN DIAVATOPOULOS

*I do research on financial asset price dynamics, implied volatility and prediction.*

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### EDUCATION

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**Florida State University**, Ph.D. in Finance (support area in Econometrics), 2008

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

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

### ACADEMIC EXPERIENCE

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**Seattle University**, Department of Finance, Associate Professor of Finance (with tenure), 2015 – Present

**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 / Finance, Research & Teaching Assistant, 2002 – 2008

### PEER-REVIEWED PUBLICATIONS

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“Show Me the Money: Option Moneyness 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 2021  
Seattle University Albers School Summer Faculty Fellowship 2020  
Seattle University Albers School Summer Faculty Fellowship 2019  
Seattle University Albers School Summer Faculty Fellowship 2018  
Seattle University Albers School Summer Faculty Fellowship 2017  
Seattle University Albers School Summer Faculty Fellowship 2016

### **CONFERENCE PRESENTATIONS**

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“Show Me the Money: Option Moneyness Concentration and Future Stock Returns”: *Derivative Markets Conference at the Auckland Centre for Financial Research*, Auckland University of Technology Business School, August 2019

“Variation in Option Implied Volatility Spread and Future Stock Returns”: *Midwest Finance Association Conference in Chicago*, March 2019

“Variation in Option Implied Volatility Spread and Future Stock Returns”: *Derivative Markets Conference at the Auckland Centre for Financial Research*, Auckland University of Technology Business School, August 2018

“Anchoring and Probability Weighting in Option Prices”: *Derivative Markets Conference at the Auckland Centre for Financial Research*, Auckland University of Technology Business School, August 2016

“Anchoring and Probability Weighting in Option Prices”: *12th Annual Conference of the Asia-Pacific Association of Derivatives*, Busan Korea, August 2016

“Implied Volatility Changes as Evidence of Stock Price Disequilibrium”: *Financial Management Association*, October 2015

“Prospect Theory, Mental Accounting, and Option Prices”: *Financial Management Association*, October 2015

“The Indicative Value Price Puzzle in ETNs: Liquidity Constraints, Information Signaling, or an Ineffective System for Share Creation?": *Eastern Finance Association*, April 2011

“Does Corporate Governance Matter for Equity Returns?": *Financial Management Association*, October 2010

“The Predictive Power of REIT Implied Volatility and Implied Idiosyncratic Volatility": *Southern Finance Association*, November 2009

“The Information Content of Implied Skewness and Kurtosis Changes Prior to Earnings Announcements for Stock and Option Returns": *Financial Management Association*, October 2009

“The Information Content in Implied Idiosyncratic Volatility and the Cross-Section of Stock Returns: Evidence from the Option Market": *Financial Management Association*, October 2007

*Ad-Hoc Referee for Scholarly Journals*

Journal of Futures Markets

Journal of Banking and Finance

Journal of Financial Services Research

The Journal of Investing

Review of Futures Markets

Review of Derivatives Research