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Formation

Ph.D. in Finance, Swiss Finance Institute, Université de Lausanne.
MSc in Economics, Universitat Pompeu Fabra, Barcelone, Espagne

Biographie

Sofia Brito Ramos is associate professor of finance at ESSEC Business School in France. *She is* associate editor of the European Journal of Finance and member of board of directors of the European Financial Management Association (EFMA). *She has published her work on the Review of Finance, Journal of Banking and Finance, Journal of Empirical Finance, Journal of Financial Markets, Energy Economics, Economic Modeling among other journals.* She has got her MSc in Economics from Universitat Pompeu Fabra, Barcelona, and her Ph.D. in Finance from the Swiss Finance Institute -University of Lausanne.

Publications

Publications académiques

Ouvrages

The Interrelationship Between Financial and Energy Markets. (avec H. Veiga). Berlin (Germany) : Springer, 2014

Articles

"What determines fund performance persistence? International evidence" (S. Ramos, M. Ferreira), *The Financial Review*, oct. 2019, Vol. 54, Numéro 4, p. 679-708

"The cyclical behaviour of commodities" (S. Ramos, M. Pereira), *The European Journal of Finance*, sept. 2017, Vol. 23, Numéro 12, p. 1108-1128

"Do investors price industry risk? Evidence from the cross-section of the oil industry" (S. Ramos, A. Taamouti, H. Veiga, CW. Wang), *Journal of Energy Markets*, mars 2017, Vol. 10, Numéro 1, p. 79-108

"Correlations between oil and stock markets: A wavelet-based approach" (S. Ramos, B. Martín-Barragán, H. Veiga), *Economic Modelling*, nov. 2015, Vol. 50, Numéro -, p. 212-227

"Clustering financial time series: New insights from an extended hidden Markov model" (S. Ramos, J. Dias), *European Journal of Operational Research*, janv. 2015, Vol. 243, Numéro 3, p. 852-864

"An analysis of industry regimes synchronization in the Eurozone" (S. Ramos, J. Dias), *Journal of Common Market Studies*, janv. 2015, Vol. 35, Numéro 2, p. 255-273

"Dynamic clustering of energy markets: An extended hidden Markov approach" (S. Ramos, J. Dias), *Expert Systems with Applications*, déc. 2014, Vol. 41, Numéro 17, p. 7722-7729

"Energy price dynamics in the U.S. market. Insights from a heterogeneous multi-regime framework" (S. Ramos, J. Dias), *Energy*, janv. 2014, Vol. 68, Numéro 15, p. 327-336

"Oil Price Asymmetric Effects: Answering the Puzzle in International Stock Markets" (S. Ramos, H. Veiga), *Energy Economics*, juil. 2013, Vol. 38, Numéro 1, p. 136-145

"The aftermath of the subprime crisis - a clustering analysis of world banking sector" (S. Ramos, J. Dias), *Review of Quantitative Finance and Accounting*, janv. 2013, Vol. 42, Numéro 2, p. 293-308

"A core-periphery framework in stock markets of the euro zone " (S. Ramos, J. Dias), *Economic Modelling*, janv. 2013, Vol. 35, Numéro C, p. 320-329

"The determinants of mutual fund performance: a cross-country study" (S. Ramos, M. Ferreira, A. Keswani, A. Miguel), *Review of Finance*, janv. 2013, Vol. 17, Numéro 2, p. 483-525

"The flow-performance relationship around the world" (S. Ramos, M. Ferreira, A. Keswani, A. Miguel), *Journal of Banking and Finance*, janv. 2012, Vol. 36, Numéro 6, p. 1759-1780

"Risk Factors in Oil and Gas Industry Returns: International Evidence" (S. Ramos, H. Veiga), *Energy Economics*, mai 2011, Vol. 33, Numéro 3, p. 525-542

"When markets fall down: are emerging markets all equal?" (S. Ramos, J. Dias, J. Vermunt), *International Journal of Finance and Economics*, janv. 2011, Vol. 16, Numéro 1, p. 324-338

"Competition and stock market development" (S. Ramos), *European Journal of Finance*, janv. 2009, Vol. 15, Numéro 1-2, p. 231-247

"The size and structure of the world mutual fund industry" (S. Ramos), *European Financial Management*, janv. 2009, Vol. 15, Numéro 1, p. 145-180

"Stock exchanges competition in a simple model of capital market equilibrium" (S. Ramos, EL. Von Thadden), *Journal of Financial Markets*, janv. 2008, Vol. 11, Numéro 3, p. 284-307

"Geographical versus Industrial Diversification: constraints matter" (S. Ramos, P. Ehling), *Journal of Empirical Finance*, janv. 2006, Vol. 4, Numéro 5, p. 396-416

Autres publications

Articles de presse

"Banking industry performance in the wake of the global financial crisis". *International Review of Financial Analysis*, 14 déc. 2016, p. 376-387

Enseignement

Enseignement à l'ESSEC

International Finance

Investments and Portfolio Theory

Autres activités

Activités scientifiques

Communications présentées à des conférences

The Euro Conference at New York University, 2002.

The ECB Workshop on Capital Markets and Financial Integration in Europe, 2002.

2002, 2003, 2007, 2011, 2014, Financial Management Association European Meeting.

European Economic Association Conference, 2002, 2013.

2003, 2010, 2011, 2012, 2014, 2015 European Financial Management Association.

Global Asset Management & Performance Conference, McGill Finance Research Centre, 2005, 2007

42 st Annual Conference of the Western Finance Association, 2007.

16 th, 17 th, 18th Multinational Finance Society Conference, 2009, 2010, 2011.

2009, 2010, 2011, 2013, 2014 Financial Management Association Annual Meeting.

2003, 2009, 2012 Midwest Finance Association.

2010 European Finance Association

8th International Conference on European Energy Markets, 2011

17th International Conference on Computing in Economics and Finance- Society for Computational Economics (2012)

2011, 2014 International Finance and Banking Society Conference

Energy & Finance Conference 2011, 2012

Affiliations et activités académiques

Committee program of Conferences

8th International Conference on the European Energy Market (EEM 11)

2011

European Finance Association

2006, 2007, 2008, 2010

European Financial Management Association

2011, 2012, 2013, 2014, 2015

Financial Management Association

2009, 2010, 2011, 2012

Financial Management Association - Asian Meeting

2013

Financial Management Association -European Meeting

2011, 2012, 2013, 2014

Global Finance Conference

2006

INFINITI

2014

Midwest Finance Association

2010, 2012

Portuguese Finance Network

2006, 2008

Society Financial Studies Cavalcade

2012

Southern Finance Association

2014

Conference on "Institutional and Individual Investors: Saving for Old Age",
University of Bath

Referee

Emerging Markets Finance and Trade, Energy Economics, European Journal of Finance, International Review of Finance and Economics, Journal Banking & Finance, Journal of Applied Banking and Finance, Journal of Behavioral Finance, Journal of Business Finance and Accounting, Journal of Empirical Finance, Journal of Financial Stability, Managerial Finance, North American Journal of Economics and Finance, Review of Finance, Small Business Economics: An Entrepreneurship Journal, The Journal of Finance