FRANK J. FABOZZI, Ph.D., CFA, CPA
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(As of July 12, 2025)

Contents

PRESENT POSITIONS

Professor of Practice (Finance), Carey School of Business, Johns Hopkins University – August 2021-Present
Fellow, Johns Hopkins' Center for Financial Economics
Honorary Adjunct Professor in the Department of Mathematics and Statistics, Texas Tech University (external reviewer for doctoral dissertations) – October 2019-Present

PREVIOUS ACADEMIC POSITIONS

EDHEC Business School (École des Hautes Études Commerciales du Nord), Professor of Finance
Senior Adviser at EDHEC-Risk Institute and co-head of the fixed-income research program. August 1, 2011-present
Carnegie Mellon University, Tepper School of Business, Computational Finance Graduate Program, Adjunct Professor of Finance October 2020-December 2020
New York University, Stern School of Business, Visiting Professor of Finance
September 1, 2019-August 31, 2020
Rutgers University, School of Business, Department of Finance and Economics, Visiting Professor of Professional Practice.
January 1, 2019-June 30, 2019
Princeton University:
James Wei Visiting Professor of Entrepreneurship, September 2013-June 2014
Visiting Professor of Operations Research and Financial Engineering, February 1, 2016-June 30, 2017
Visiting Fellow, Department of Operations Research and Financial Engineering, Princeton University: September 1, 2011-June 30, 2013 and July 1, 2014-July 31, 2016
Yale University, School of Management
September 2006-June 30, 2011: Professor in the Practice of Finance and Becton Fellow
July 2003-August 2006 Frederick Frank Adjunct Professor of Finance and Becton Fellow
January 1994-June 2003: Adjunct Professor of Finance
Visiting Professor of Finance and Accounting, Sloan School of Management, Massachusetts Institute of Technology (September 1986-August 1992)
Walter E. Hanson/Peat, Marwick, Mitchell Professor of Business and Finance, Lafayette College (tenured) (September 1984-August 1986)
Professor of Economics, Fordham University (Rose Hill Campus) (left with tenure) (September 1982-August 1984)
Associate Professor of Economics, Queens College, The City University of New York (left with tenure) (September 1980-August 1982)
Associate Professor of Finance and Chairman, Hofstra University (September 1971 to August 1980)
Karlsruhe Institute of Technology (Germany), Institut für Statistik, Ökonometrie und Mathematische Finanzwirtschaft (Institute of Statistics, Econometrics and Mathematical Finance)-March 2008–June 2011: Affiliated Professor

EDUCATION

Ph.D. in Economics, City University of New York, September 1972
M.A. in Economics, City College of New York, June 1970
B.A. in Economics (magna cum laude and honors in economics), City College of New York, June 1970 (Elected to Phi Beta Kappa in 1969)

PROFESSIONAL DESIGNATIONS

Chartered Financial Analyst (1977)
Certified Public Accountant (New York, License No: 045402, Date of Licensure: 06/25/82)

AWARDS/HONORS

Recipient of the 2015 James R. Vertin Award given by the CFA Institute: "The James R. Vertin Award is presented periodically to recognize individuals who have produced a body of research notable for its relevance and enduring value to investment professionals. This award was established in 1996 to honor James R. Vertin, CFA, for his outstanding leadership in promoting excellence and relevancy in research and education." http://www.cfainstitute.org/learning/foundation/Pages/vertin_award.aspx

Recipient of the 2007 C. Stewart Sheppard Award given by the CFA Institute: "This award was established to honor a CFA charterholder in recognition of their outstanding contributions, through dedicated effort and inspiring leadership, in fostering the education of professional investors through advancement of the Body of Knowledge and development of programs, publications, or other learning tools to encourage continuing education in our profession."
http://www.cfainstitute.org/about/governance/history/Pages/award_recommendations.aspx?PageName=searchresults&ResultsPage=1

Inducted into the Fixed Income Analysts Society Hall of Fame in November 2002. The Hall of Fame was established in 1995 to recognize the lifetime achievements of outstanding practitioners in the advancement of the analysis of fixed-income securities and portfolios.

Honorary Doctorate of Humane Letters, Nova Southeastern University, June 1994

Johns Hopkins University, Carey Business School, May 2025: Faculty Service & Mentorship Award

RESEARCH RANKING

Recognized as the most famous CFA globally for contributions to asset management (https://www.indigolearn.com/blogs/7-Most-Famous-CFAs-in-the-World-Who-Are-Shaping-Global-Finance/7220bba498b9436b8e62704fb5f96d43?categoryId=&srsltid=AfmBOooAu6lLexjzaNHsvaApwnZU1iQgL8odiXFB1pc2vgCGTFqL5als)
SSRN Ranking of Business Authors: 628 out of 12,000 Business Authors (top 5%)
Research.Com Ranking: Best Economics And Finance Scientists World Ranking: 290 out of 2,000 National Ranking: 218 out of 1,324 D-Index: 70 Citations: 18,922

World's top 2% Scientists https://topresearcherslist.com/Home/Search?AuthFull=fabozzi, as of 2024

PROLIFIC AUTHOR RANKING

1953-2002 *Source*: Philip L. Cooley and Jean L. Heck, "Prolific Authors in the Finance Literature: A Half Century of Contributions," *Journal of Finance Literature* (Winter 2005), pp. 46-69:
Exhibit 1: Most Prolific Authors in 7 Leading Finance Journals: Ranking 134
Exhibit 3: Most Prolific Authors in 16 Leading Finance Journals: Ranking 48
Exhibit 4: Most Prolific Authors in 72 Leading Finance Journals: Ranking 27
1959-2008" *Source:* Heck, Jean L. and Cooley, Philip "Most Prolific Authors in the Finance Literature: 1959-2008" March 2009.
Table 1. Most Frequent Appearing Authors in Seven Leading Finance Journals: Ranking 123
Table 2. Most Frequent Appearing Authors in 26 Core Finance Journals: Ranking 28

FORTHCOMING (ACCEPTED) PAPERS

Frank J. Fabozzi, Maria Cristina Recchioni, and Roberto Renò, "Fifty Years At The Interface Between Financial Modeling and Operations Research" (Forthcoming in European Journal of Operational Research)

Sanghyeon Bae, Yongjae Lee, Jang Ho Kim, Woo Chang Kim, and Frank J. Fabozzi, "Goal-Based Investing With Goal Postponement: Multistage Stochastic Mixed-Integer Programming Approach" (Forthcoming in Annals of Operations Research) https://doi.org/10.1007/s10479-024-06146-7

Frank J. Fabozzi, Hasan Fallahgou, Vincentius Franstianto, and Grégoire Loeper, "Towards Explaining Deep Learning: Asymptotic Properties of ReLU FFN Sieve Estimators" (Forthcoming in Studies in Nonlinear Dynamics and Econometrics) https://doi.org/10.1515/snde-2023-0072

Yosef Bonaparte, Frank J. Fabozzi, and David Koslowsky, "How Do Entrepreneurs Hedge?" (Forthcoming in the Journal of Behavioral Finance) https://doi.org/10.1080/15427560.2024.2333364

Alexander Rudin, Igor Yelnik, Juan Antolin-Diaz, Frank J. Fabozzi, and Suhail Shaikh, "From Economics to AI: Integrating Discretionary and Quantitative Approaches in Asset Management." Forthcoming in the Journal of Portfolio Management. DOI: 10.3905/jpm.2025.1.737

REVISE AND RESUBMIT PAPERS

Abdolreza Nazemi, Friedrich Baumann, and Frank J. Fabozzi. "Inter-Industry Network and Corporate Bond Recovery Rates." (Revise and resubmit to the Journal of Corporate Finance)

PUBLISHED PAPERS: 2020-2025

2025

Yifan He, Abootaleb Shirvani, Barret Shao, Svetlozar Rachev, and Frank J. Fabozzi, "Beyond the Bid-Ask: Strategic Insights into Spread Prediction and the Global Mid-Price Phenomenon." Econometric Reviews, Vol. 44, Issue 7, pp. 1037-1078,

Michael B. Imerman and Frank J. Fabozzi, "Quantifying Disruption In The Age Of AI: An AI-Based Approach To Evaluating Startup Innovation And Investment Potential." Finance Research Letters. Vol. 82, September 2025: 107491.

Yosef Bonaparte and Frank J. Fabozzi, "Measuring Transitory Inflation: Implications for Monetary Policy and Stock Market Volatility," Journal of International Money and Finance, Volume 153, March 2025, 103284.

Yosef Bonaparte, Frank J. Fabozzi, and Andrey Mikhailitchenko, "How Leadership Turnover Influences Global Financial Markets," Finance Research Letters Vol. 78, May 2025, 106980.

Jang Ho Kim, Seyoung Kim, Yongjae Lee, Woo Chang Kim, and Frank J. Fabozzi, "Enhancing Mean-Variance Portfolio Optimization Through GANs-Based Anomaly Detection." Annals of Operations Research, Volume 346, Issue 1, 2025, pp. 217-244.

Marcos Lopez de Prado, Joseph Simonian, Francesco A. Fabozzi, and Frank J. Fabozzi, "Enhancing Markowitz's Portfolio Selection Paradigm with Machine Learning." Annals of Operations Research, Volume 346, Issue 1, 2025, pp. 318-340.

Gueorgui S. Konstantinov and Frank J. Fabozzi, " Improvements in Global Bond Portfolio Risk Management and Performance by Hedging the Components of Total Risk with Derivatives," Journal of Fixed Income, Vol. 34, Issue 3, Winter 2025, pp. 6-42.

Bill Berliner and Frank J. Fabozzi, "Mortgage Originator Pipeline Management." Journal of Fixed Income, Vol. 34, Issue 3, Winter 2025, pp. 7-25. (Lead article)

Frank J. Fabozzi, "Transforming Derivatives Education: Bridging The Gap Between Theory And Practice." Journal of Derivatives, Vol. 32, Issue 3, Spring 2025, pp. 189-199.

Frank J. Fabozzi and K. Malhotra "Rolling in the Green? A Closer Look at Cannabis ETFs' Market Munchies." Journal of Asset Management, Vol. 26, 2025, 239-254.

Yosef Bonaparte and Frank J. Fabozzi, "Catching the FoMO Fever: A Look at Fear in Finance." Journal of Portfolio Management, Vol. 51, Issue 4, February 2025, pp. 241–255.

Frank J. Fabozzi and Vincenzo Russo, "Bootstrapping Risk-Free Rates in the Post-Ibor Environment." Journal of Fixed Income. Vol . 35, Issue 1, 2025, pp. 6-17.

Manish Chakrabarti, Frank J. Fabozzi, Arpit Narain, and Anil Sood. "Ethical AI in Asset Management: Frameworks for Transparency, Compliance, and Trust." Journal of Financial Data Science, Vol. 7, Issue 1, Winter 2025, pp. 18-35.

Frank J. Fabozzi and Sergio Focardi, "Integrating Sustainability into Asset Management: Challenges and Opportunities," Journal of Portfolio Management, Vol. 51, Issue 7, Spring 2025, pp. 95-116.

Gueorgui S. Konstantinov and Frank J. Fabozzi, "Revolutionizing Portfolio Management with Network Theory," Journal of Financial Data Science, Vol. 7, Issue 2, Spring (May) 2025, pp. 166-163.

Ayush Jha, Abootaleb Shirvani, Svetlozar T. Rachev, and Frank J. Fabozzi, "Beyond the Traditional VIX: A Novel Approach to Identifying Uncertainty Shocks in Financial Markets." Journal of Risk and Financial Management, Vol. 18, No. 1, 2025.

Akash Deep, Abootaleb Shirvani, Chris Monico, Svetlozar Rachev, and Frank J. Fabozzi, "Risk-Adjusted Performance of Random Forest Models in High-Frequency Trading." Journal of Risk and Financial Management, Vol. 18, No. 3, 2025.

Nancy Asare Nyarko, Bhathiya Divelgama, Peter Yegon , W. Brent Lindquist, Abootaleb Shirvani, Svetlozar T. Rachev, and Frank J. Fabozzi, "ESG Financial Market with Informed Traders within the Bachelier–Black–Scholes–Merton Model," Journal of Sustainability Research, Vol. 7, Issue 2, 2025, e250022 . https://doi.org/10.20900/jsr.20250022

Sergio Focardi and Frank J. Fabozzi, "Reconciling Circularity and Growth: The Model of Qualitative Economic Growth." Journal of Economic Analysis, Vol. 4, Issue 2, 2025, 105. 10.58567/jea04020008

Ali Jaffri, Abootaleb Shirvani, Ayush Jha, "Svetlozar T. Rachev, and Frank J. Fabozzi, "Optimizing Portfolios with Pakistan-Exposed ETFs: Risk and Performance Insight." Journal of Risk and Financial Management, Vol. 18. Issue, 2025, 158. https://doi.org/10.3390/jrfm18030158

Akash Deep, Abootaleb Shirvani, Chris Monico, Svetlozar Rachev, and Frank Fabozzi, "Risk-Adjusted Performance of Random Forest Models in High-Frequency Trading" in *Proceedings of the 1st International Online Conference on Risk and Financial Management*, 17–18 June 2025, MDPI: Basel, Switzerland.

2024

Abdolreza Nazemi, Jonas Rauch, and Frank J. Fabozzi, "Interpretable Machine Learning for Creditor Recovery Rates." Journal of Banking & Finance, Vol. 164, July 2024, 107187.

Young Shin Kim and Frank J. Fabozzi, "Portfolio Optimization with Relative Tail Risk," Annals of Operations Research, Vol. 241, 2024, pp 1023-1055.

Ameet Kumar Banerjee, HK Pradhan, Ahmet Sensoy, Frank J Fabozzi, and Biplap Mahapatra, "Robust Portfolio Optimization with Fuzzy TODIM, Genetic Algorithm and Multi-Criteria Constraints." Annals of Operations Research, Volume 337, Issue 1, 2024, pp. 1-22. (Lead article)

Frank J. Fabozzi, Dashan Huang, Fuwei Jiang, and JiexunWang, "What Difference Do New Factor Models Make in Portfolio Allocation?" Journal of International Money and Finance Vol. 140, February 2024, 102997.

Abdolreza Nazemi, Friedrich Baumann, Melanie Schienle, and Frank J. Fabozzi, "High-Dimensional Macroeconomic Stress Testing of Corporate Recovery Rates." Quantitative Finance, Vol. 24, Issue 11, 2024, 1669=1678.

Frank J. Fabozzi, Marat Molyboga, and Vincenzo Russo, "The Great LIBOR Exodus: Analytical Implications and SOFR Transition Challenges." Journal of Derivatives. Vol. 32, Issue 1, Fall 2024, 64-80.

Leon Xing Li, Frank J. Fabozzi, and Ren-Raw Chen,"GPU-Accelerated American Option Pricing: The Case of the Longstaff-Schwartz Monte Carlo Model." Journal of Derivatives, Vol. 32, Issue 2, 2024, 72-101.

Yosef Bonaparte, Frank J. Fabozzi, David Koslowsky, and Madhavan Parthasarathy, "The Gender Wage Gap and its Effect on Women's Entrepreneurship." Applied Economics, Vol. 56, No. 38, 2024, pp. 4563-4575.

Junpyo Park, Yoontae Hwang, Jang Ho Kim, Yongjae Lee, and Frank J. Fabozzi, "Heterogeneous Trading Behaviors of Individual Investors: A Deep Clustering Approach." Finance Research Letters, Vol. 65, Issue 1, July 2024: 105481.

Faten Sabry, Frank J. Fabozzi, and Ramisa Roya, "How Do Alternatives to LIBOR Measure Up?" Journal of Fixed Income Vol. 33, No. 4, 2024, pp. 45-62.

Vivian M. van Breemen, Frank J. Fabozzi, Mike Nawas, and Dennis Vink "Creditor Protection and Credit Ratings in the US RMBS Market." Financial Markets, Institutions & Instruments Vol. 33, Issue 3, 2024, pp. 267-292.

Gurupdesh Pandher, Yosef Bonaparte, and Frank J. Fabozzi, "The Risk-Adjusted Performance of Convertible Venture Contracts." International Review of Economics & Finance Vol. 93, Part A, 2024, pp. 485-500.

Abootaleb Shirvani, Svetlozar Rachev, and Frank J. Fabozzi. "A Rational Finance Explanation of the Stock Predictability Puzzle." Review of Financial Economics Vol, 42, Issue 3, 2024, pp. 316-327.

Thilini V. Mahanama, Abootaleb Shirvani, Svetlozar Rachev, and Frank J. Fabozzi, "The Financial Market of Indices of Socioeconomic Well-Being." Journal of Risk and Financial Management Vol. 17, No. 1, 2024, 35.

Yuan Hu, W. Brent Lindquist, Svetlozar T. Rachev, and Frank J. Fabozzi, "Option Pricing Using A Skew Random Walk Binary

Tree." Journal of Risk and Financial Management Vol. 17, No. 4, 2024, 138.

W. Brent Lindquist, Svetlozar T. Rachev, Jagdish Gnawali, and Frank J. Fabozzi, "Dynamic Asset Pricing in a Unified Bachelier-Black-Scholes-Merton Model." Risks Vol. 12, No. 9, 2024, 136.

Frank J. Fabozzi, Sergio Focardi, and Joseph Simonian, "Paradigm Shift: Taking Holism Seriously in Causal Modeling for Investment." Journal of Portfolio Management, Vol. 51, Issue 1, 2024, pp. 159-177.

William Cazalet, Dimitri Curtil, Frank J. Fabozzi, Scott Hixon, Alexander Rudin, Rahul Sathyajit James Stavena, and Shubham Upadhyay, "Derivative Applications to Asset Allocation and Multi-Asset Management." Journal of Asset Management, Volume 25, September 2024, pp. 531-551.

Redouane Elkamhi, Frank J. Fabozzi, Jacky S.H. Lee, Marco Salerno, Kari Vatanen, and Suprita Vohra, "Applications of FX Derivatives to Portfolio Management." Journal of Asset Management, Volume 25, September 2024, pp. 600-614.

Eddie C. Cheng, Frank J. Fabozzi, Robert Harlow, Wai Lee, and Shaojun Zhang, "Applications of Equity Derivatives to Portfolio Management." Journal of Asset Management, Volume 25, September 2024, pp. 589-599.

Johan Duyvesteyn, Marielle de Jong, Frank J. Fabozzi, Patrick Houweling, and Lodewijk van der Linden, "Applications of CDS to Bond Portfolio Management." Journal of Asset Management, Volume 25, September 2024, pp. 617-625.

John Burrello, Frank J. Fabozzi, Han Liang, Anil Sood, and Kari Vatanen, "Applications of Stock Index Options for Income Enhancement." Journal of Asset Management, Volume 25, September 2024, pp. 579-588.

Vineer Bhansali, Frank J. Fabozzi, Robert Harlow, Adam Kobor, Joseph Niehaus, Christopher Small, and Andrew Weisman, "Applications of Derivatives for Portfolio Risk Management." Journal of Asset Management, Volume 25, September 2024, pp. 522-578.

Davide Lauria, Jiho Park, Yuan Hu ,W. Brent Lindquist, Svetlozar T. Rachev, and Frank J. Fabozzi, "An Empirical Implementation of the Shadow Riskless Rate." Risks, Vol. 12, Issue 12, 2024, 187.

Gian Luca Tassinari, Michele Leonardo Bianchi, and Frank J. Fabozzi, "Measuring Market Risk in Asset Management." Journal of Portfolio Management, Vol. 51, Issue 2, 2024, 28-54.

Jang Ho Kim, Yongjae Lee, Woo Chang Kim, Taehyeon Kang, and Frank J. Fabozzi, "An Overview of Optimization Models For Portfolio Management." Journal of Portfolio Management, Vol. 51, Issue 2, 2024, 101-117.

Yongjae Lee, Jang Ho Kim, Woo Chang Kim, and Frank J. Fabozzi, "An Overview of Machine Learning for Portfolio Optimization." Journal of Portfolio Management, Vol. 51, Issue 2, 2024, 131-148l

<u>2023</u>

Yoontae Hwang, Yongjae Lee, and Frank J Fabozzi, "Identifying Household Finance Heterogeneity via Deep Clustering." Annals of Operations Research Vol. 325, 2023, pp. 1255-1289.

Erdinc Akyildirim, Alper A. Hekimoglu, Ahmet Sensoy, and Frank J. Fabozzi, "Extending the Merton Model with Applications to Credit Value Adjustment." Annals of Operations Research Vol. 326, 2023: 27-65.

Jang Ho Kim, Jiwoon Han, Taehyeon Kanga, and Frank J. Fabozzi "A Machine Learning Approach For Comparing The Largest Firm Effect." Emerging Markets Review Vol. 54, March 2023: 100995.

Abdolreza Nazemi, Johannes Jakubik, Andreas Geyer-Schulz, and Frank J. Fabozzi, "Incorporating Financial News For Forecasting Bitcoin Prices Based On Long Short-Term Memory Network." Quantitative Finance, Vol. 23, Issue 2, 2023, pp. 335-349.

David Mascio, Marat Molyboga, and Frank J. Fabozzi, "The Battle of the Factors: Macroeconomic Variables or Investor Sentiment?" Journal of Forecasting, Vol. 42, 2023, pp. 2280-2291.

Young Shin Kim, Hyangju Kim, Jaehyung Choi, and Frank J. Fabozzi, "Multi-Asset Option Pricing Using Normal Tempered Stable Processes With Stochastic Correlation." Journal of Derivatives, Vol. 30, Issue 3, 2023, pp. 42-64.

Vincenzo Russo and Frank J. Fabozzi, “Caplets/Floorlets with Backward-Looking Risk-Free Rates under the One- and Two-Factor Hull-White Models.” Journal of Derivatives, Vol. 31, Issue 3, 2023, 96-110.

Vincenzo Russo and Frank J. Fabozzi, “Interest Rate Options with Backward-Looking Risk-Free Rates under the One- and Two-Factor Hull-White Models.” Journal of Derivatives, Vol. 31, Issue 1, 2023, pp. 96-110.

Frank Fabozzi, Vivian M. van Breemen, Dennis Vink, Mike Nawas, and Austin Gengo, “How Much do Investors Rely on Credit Ratings: Empirical Evidence from the U.S. and E.U. CLO Primary Market? ” Journal of Financial Services Research, Vol. 63, 2023, pp. 221-247.

Vincenzo Russo and Frank J. Fabozzi, “The Transition from Interbank Offered Rates to Risk-Free Rates: Evolution in Pricing Models for Interest Rate Derivatives” Journal of Fixed Income, Vol. 32. Issue 4, 2023, pp. 45-59.

Frank J. Fabozzi, Francesco A. Fabozzi, and Diana Tunaru, “A Comparison of Multi-Factor Term Structure Models for Interbank Rates.” Review of Quantitative Finance and Accounting, Vol. 61, 2023, pp. 323-356.

Stephen Gorman and Frank J. Fabozzi, “Alternative Risk Premium: Specification Noise.” Journal of Asset Management, Vol. 24, 2023, pp. 459-473.

Vivian van Breemen, Frank J. Fabozzi, and Dennis Vink,, “Intensified Competition and The Impact on Credit Ratings in the RMBS Market.” Financial Markets, Institutions & Instruments, Vol. 32, Issue 2, 2023, pp. 51-86. (Also published as European Central Bank Working Series, Working Paper Series No. 2691)

Michele Leonardo Bianchi, Gian Luca Tassinari and Frank J. Fabozzi, “Fat and Heavy Tails in Asset Management.” Journal of Portfolio Management, Vol. 49, Issue 7, 2023, pp. 236-263.

Jang Ho Kim, Woo Chang Kim, Yongjae Lee, Bong-Geun Choi, and Frank J. Fabozzi, “Robustness in Portfolio Optimization.” Journal of Portfolio Management, Vol. 49, Issue 9, 2023, pp. 140-159.

Thomas R. Arnold, Jim Clayton, Frank J. Fabozzi, S. Michael Giliberto, Jacques Gordon, Youguo Liang, Greg MacKinnon, and Asieh Mansour, “Twenty Years of the Real Estate Special Issue: What Might the Next Twenty Years Bring?” Journal of Portfolio Management, Vol. 49, Issue 10, 2023, pp. 11-23.

<u>2022</u>

Yuan Hu, Abootaleb Shirvani, W. Brent Lindquist, Frank J. Fabozzi, and Svetlozar T. Rachev, “Market Complete Option Valuation using a Jarrow-Rudd Pricing Tree with Skewness and Kurtosis,” Journal of Economic Dynamics and Control, Vol. 137, April 2022, 104345.

Munki Chung, Yongjae Lee, Jang Ho Kim, Woo Chang Kim, and Frank J. Fabozzi, "The Effects of Errors in Means, Variances, and Correlations on the Mean-Variance Framework." Quantitative Finance, Vol. 22, No. 10, 2022, pp. 1893-1903.

Abdolreza Nazemi, Friedrich Baumann, and Frank J. Fabozzi, “Intertemporal Defaulted Bond Recoveries Prediction via Machine Learning,” European Journal of Operational Research, Vol. 297, Issue 3, March 2022, pp. 1162-1177.

Abdolreza Nazemi, Hani Rezazadeh, Frank J. Fabozzi, and Markus Hoechstotter, “Deep Learning for Modeling the Collection Rate for Third-Party Buyers of Defaulted Consumer Debt,” International Journal of Forecasting, Vol. 38, Issue 1, January-March 2022, pp. 240-252.

Gueorgui S. Konstantinov and Frank J. Fabozzi, “Portfolio Volatility Spillover.” International Journal of Theoretical and Applied Finance, Vol. 25, Nos. 4&5, 2022 2250019 (39 pages).

Jang Ho Kim, Yongjae Lee, Woo Chang Kim, and Frank J. Fabozzi, “Goal-Based Investing Based on Multi-Stage Robust Portfolio Optimization,” Annals of Operations Research, Vol. 313, 2022, pp. 1141-1158.

Erdinc Akyildirim, Frank J. Fabozzi, Ahmet Goncu, and Ahmet Sensoy, “Statistical Arbitrage In Jump-Diffusion Models With Compound Poisson Processes,” Annals of Operations Research, Vol. 313, 2022, pp. 1357-1371.

Frank J. Fabozzi, Sergio Focardi, Linda Ponta, Manon Rivoire, and Davide Mazza, “The Economic Theory of Qualitative Green

Growth," Structural Change and Economic Dynamics, Vol. 61, June 2022, pp. 242-254.

Gueorgui Konstantinoff and Frank J. Fabozzi, "The Geometry of the World of Currency Volatilities," Computational Economics, Vol. 60, Issue 1, 2022, pp. 125-145.

Stoyan V. Stoyanov, Svetlozar Rachev, Abootaleb Shirvani, and Frank J. Fabozzi, "Option Pricing in an Investment Risk-Return Setting," Applied Economics, Vol. 54, No. 4 (2022), pp. 1625-1638.

Glenn Schultz and Frank J. Fabozzi, "Rise of the Machines: Application of Machine Learning to Mortgage Prepayment Modeling," Journal of Fixed Income, Vol. 31, Issue 3, Winter 2022, pp. 6-19 (Lead article)

Glenn Schultz and Frank J. Fabozzi, "Primer on Agency MBS Specified Pools and their Convexity Profile," Journal of Fixed Income, Vol. 31, No. 4 (Spring 2022), pp. 33-49.

Glenn M. Schultz and Frank J. Fabozzi, "Servicer Influence on Mortgage Prepayments," Journal of Fixed Income, Vol. 32, No. 1, 2022, 91-97.

Frank J. Fabozzi, "Contributions of The Journal of Fixed Income to Fixed-Income Analytics." Journal of Fixed Income, Vol. 32, Issue 2, 2022, pp. 7-27.

Frank J. Fabozzi, "Contributions to The Journal of Fixed Income to MBS Analysis." Journal of Fixed Income, Vol. 32, Issue 2, 2022, pp. 28-52.

Stephen A. Gorman and Frank J. Fabozzi, "The Data Dilemma in Alternative Risk Premium: Why Is a Benchmark So Elusive?" Journal of Portfolio Management, Vol. 48, No. 5 (2022), pp. 219-265.

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Stephen A. Gorman and Frank J. Fabozzi, "Alternative Risk Premium Fund Analysis," Journal of Portfolio Management, Vol. 48, No. 7 (2022), pp. 195-207.

Seokkeun Ha and Frank J. Fabozzi, "Dual Momentum: Testing the Dual Momentum Strategy and Implications for Lifetime Allocations," Journal of Portfolio Management, Vol. 48, No. 4, 2022, pp. 282-302.

Frank J. Fabozzi, Diana Tunaru, and Radu Tunaru, "The Interconnectedness between Green Finance Indices and Other Important Financial Variables," Journal of Portfolio Management, Vol. 48, No. 10, 2022, pp. 60-70.

Sergio Focardi and Frank J. Fabozzi, "Why Should Asset Management Be Interested in New Economic Thinking?" Journal of Portfolio Management, Vol. 48, No. 10, 2022, pp. 276-295.

Frank J. Fabozzi and Francesco A. Fabozzi, "A Primer on Hedging with Stock Index Futures," Journal of Derivatives 2022, Vol. 29, No. 4, pp. 39-60.

Yosef Bonaparte, David Koslowsky, and Frank J. Fabozzi, "Understanding Oil Price Movement: Short versus Long Run Using the Leapfrog Model," Journal of Alternative Investments, Vol. 24, No. 4, Spring 2022, pp. 45-63.

Frank J. Fabozzi and Suprita Vohra, "Applications of FX Derivatives in Active Currency Risk Management," Journal of Derivatives 2022, Vol. 29, No. 4, pp 168-191.

Marielle de Jong and Frank J. Fabozzi, "Emerging Markets Debt Securities: A Literature Review," Journal of Portfolio Management 2022, Vol. 48 No. 8, pp. 113-126.

Joseph A. Cerniglia and Frank J. Fabozzi, "A Practitioner Perspective on Trading and the Implementation of Investment Strategies," Journal of Portfolio Management Vol. 48, No. 6, 2022, pp. 30-44.

Bijon Pani and Frank J. Fabozzi, "Finding Value Using Momentum," The Journal of Portfolio Management 2022, Vol. 48, No. 2, pp. 264-283

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221-238.

Seokkeun Ha and Frank J. Fabozzi, “A Lifetime Allocation with Human Capital: Implications for Target Date Fund.” Journal of Asset Management, Vol. 23, 2022, pp. 365-375.

<u>2021</u>

Frank J. Fabozzi, Sven Klingler, Pia Molgaard, and Mads Stenbo Nielsen, “Active Loan Trading,” Journal of Financial Intermediation, Vol. 46, April 2021, pp. 1-17.

Abootaleb Shirvani, Svetlozar T. Rachev, and Frank J. Fabozzi, “Multiple Subordinated Modeling of Asset Returns: Implications for Option Pricing,” Econometric Reviews, Vol. 43, No. 3, 2021, pp. 230-319.

Jang Ho Kim, Woo Chang Kim, and Frank J. Fabozzi, “Sparse Factor Model Based on Trend Filtering,” Annals of Operations Research Special Issue, Vol. 306, 2021, pp. 321-342.

David Mascio, Frank J. Fabozzi, and J. Kenton Zumwalt, “Market Timing using Combined Forecasts and Machine Learning,” Journal of Forecasting, Volume 40, Issue 1 (January 2021), pp. 1-16 (lead article)

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- Andrew Chen, Frank J. Fabozzi, and Dashan Huang, "Models for Portfolio Revision with Transaction Costs in the Mean-Variance Framework."
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- Young Shin Kim, Svetlozar T. Rachev, Michele Leonardo Bianchi, and Frank J. Fabozzi, "A New Tempered Stable Distribution and Its Application to Finance."
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EDITORIAL POSITIONS

Current

Editor, *Journal of Portfolio Management*

Co-Editor (co-founder), *Journal of Financial Data Science*
Associate Editor, *Quantitative Finance; Annals of Operation Research;* Associate Editor, *Journal of Fixed Income;* Consulting Editor, *Journal of Structured Finance;* Editorial Board, *Journal of Asset Management;* Advisory Board, *Review of Futures Markets; Journal of Derivatives*
Honorary Editorial Board
Journal of Mathematical Finance; Theoretical Economic Letters
Prior
Founding Editor, *Advances in Futures and Options Research* (published by JAI Press); Associate Editor, *Review of Quantitative Finance and Accounting* (1990-1992); Editor, *Professional Perspectives on Fixed Income Portfolio Management;* Advisory Board, *SSRN History of Finance eJournal;* Editorial Board, *Investment Management & Financial Innovations;* Editorial Board: *International Journal of Financial Engineering and Risk Management;* Associate Editor, *Risk Letters*

CONSULTING EDITOR

John Wiley & Sons, Frank J Fabozzi Series in Finance

DIRECTORSHIPS

Board of Directors/Trustees, BlackRock Fixed Income Funds, Original trustee since 1988. Retired on 12/31/2023
Board of Directors/Trustees, BlackRock BCIA Funds since 2020. Retired on 12/31/2023
Previously Board of Directors/Trustees, BlackRock Equity-Liquidity Funds, 2014- February 2016
Previously a director of Guardian Mutual Funds and Guardian Annuity Funds
Previously on the board of directors of IMN-Institutional Investor. (Co-founder of Information Management Network that was purchased in 2004 by Euromoney Institutional Investor, one of Europe's largest business and financial magazine publishers, a constituent of the FTSE 250 Index and 70% owned by the Daily Mail and General Trust Group.)

CONSULTING CLIENTS/PRESENTATIONS

Bank of Korea, U.S. Securities and Exchange Commission, U.S. Department of Justice, Federal Home Loan Bank of Atlanta, Federal Reserve Board, Federal Home Loan Bank of New York, Freddie Mac, Fannie Mae, Ginnie Mae, T Rowe Price, Wellington, Bear Stearns, Merrill Lynch, Bank of America, Goldman Sachs, Smith Barney, UBS, IndexIQ, Charles Schwab, Barclays, Alex Brown, Global Asset Management (2002-2006 consultant for active equity strategies), Reuters, Harford Investment Management, ING Investment Management, Allianz-Pimco, Celfin (Chile), Miller, Anderson & Sherrerd (now Morgan Stanley Asset Management), Honda, Chrysler, National Credit Union Association, GMAC Institutional Advisors, Golden Rule Insurance Company, Lewtan Technologies, M&T Bank, LaSalle National Bank, Morgan Kegan, Paribus, Prudential, Piper Capital Management, SunGard Securities Systems, Telerate, Unibank (Copenhagen, Denmark), Norwest Bank Minnesota, Eascorp Credit Union, US National Credit Union, Aubrey G. Lanston, Meridan Bank, Merchants Insurance Company, Digital Equipment Corp (succession planning)

OTHER PROFESSIONAL ACTIVITIES

Emeritus trustee, CFA Institute Research Foundation; Princeton University, Advisory Council for the Department of Operations Research and Financial Engineering (July 1, 2003 to June 30, 2011; The Institute for Quantitative Research in Finance (Q Group): Program Committee: 2013-2014; Advisory Board: Princeton University Quant (since 2011); Honorary Advisory to the Chinese Asset Securitization website. Advisory Board, The Wharton School, University of Pennsylvania, Jacobs Levy Equity Management Center for Quantitative Financial Research

Refereed papers for: *Econometrica, Journal of Finance, Journal of Financial and Quantitative Analysis, Journal of Banking & Finance, Journal of Empirical Finance, Journal of Optimization, Finance Research Letters, European Journal of Finance, Applied Mathematical Finance, Computational Economics, European Journal of Operational Research, North American Actuarial Journal, Applied Economics, European Financial Management. International Journal of Theoretical and Applied Finance, Financial Analysts Journal, Financial Management, Quantitative Finance, Annals of Operations Research, Applied Mathematics Letters, Journal of Risk Finance, Journal of Post-Keynesian Economics, Physica A, North Atlantic Actuarial Journal, Insurance: Mathematics and Economics; Central European Journal of Operations Research; International Journal of Financial Engineering and Risk Management, Emerging Markets Review; Economic Modelling*

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