

## DEAN DIAVATOPOULOS

### ACADEMIC DEGREES

---

**Villanova University**, M.A. in Mathematics, 2015  
**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 / Finance, Research Assistant, 2002 – 2008

**DePaul University**, Department of Computer Science, Research Assistant, 1999 – 2002

### PEER-REVIEWED PUBLICATIONS

---

“Bayesian Estimation as an Alternative to Monte Carlo Analysis in Financial Planning: An Application Using S&P 500 Returns” with Donald Lacombe, (2025 Forthcoming) *The Journal of Retirement*.

“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 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.

### **Current Projects**

“The Impact of Anomaly Variation and Disagreement on Future Stock Returns”

“Long Run Risk in the Stock Market”

“Privacy Costs in Central Bank Digital Currencies”

“Can Large Language Models Detect Fraud in Financial Statements?”