Paolo MAZZA

Ph.D. in Finance

Associate Professor, Finance

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EDUCATION

2017 HDR, Management Sciences, Finance, University of Paris Dauphine, France

2013 Ph.D. in Finance, Louvain School of Management, Belgium

2008 Master, Management Sciences, Finance, UCLouvain (Fucam), Belgium

RESEARCH INTERESTS

Econometrics, Finance

EMPLOYMENT EXPERIENCE

ACADEMIC:

2014 - Present Professor, Finance, Audit and Control, IÉSEG School of Management, France

2010 - 2014 Researcher, Louvain School of Management, Louvain-la-Neuve, Belgium

PROFESSIONAL:

2008 - 2010 Performance Analyst, Dexia Asset Management, Brussels, Belgium

COURSES TAUGHT

- Financial markets, Grande ecole
- Global finance, Msc in international business
- Introduction to financial data services, Grande ecole
- Sas programming, Msc in investment banking and capital markets
- Technical analysis, Grande ecole

INTELLECTUAL CONTRIBUTIONS

Papers in refereed journals

Published

Mazza P., Petitjean M., (2018), Implicit transaction cost management using intraday price dynamics, *Applied Economics*, 50(39), pp. 4264-4274

Mazza P., Petitjean M., (2016), On the usefulness of intraday price ranges to gauge liquidity in cap-based portfolios, *Economic Modelling*, 54, pp. 67-81

D'Hondt C., Majois C., Mazza P., (2015), Commonality on Euronext: Do Location and Account Type Matter?, *International Review of Financial Analysis*, 42, pp. 183-198

Mazza P., (2015), Price Dynamics and Market Liquidity: An Intraday Event Study on Euronext, *The Quarterly Review of Economics and Finance*, 56, pp. 139–153

Mazza P., (2015), Rethinking Zero Returns in the Liquidity Puzzle of a Limit Order Market, *Finance*, 36, pp. 7-36

Mazza P., Petitjean M., (2015), How integrated is the European carbon derivatives market?, *Finance Research Letters*, 15, pp. 18-30

Mazza P., Detollenaere B., (2014), Do Japanese Candlesticks Help Solve the Trader's Dilemma?, *Journal of Banking & Finance*, 48, pp. 386–395

Mazza P., Duvinage M., Petitjean M., (2014), Testing the profitability of contrarian trading strategies based on the overreaction hypothesis, *Bankers, Markets & Investors (Banque & Marchés)*, 133, pp. 4-10

Mazza P., Duvinage M., Petitjean M., (2013), The intra-day performance of market timing strategies and trading systems based on Japanese candlesticks, *Quantitative Finance*, 13(7), pp. 1059-1070

Mazza P., Petitjean M., (2009), Que vaut l'analyse technique en intrajournalier - L'exemple du MACD, *Revue Bancaire et Financière*, 6-7, pp. 445-450

Petitjean M., Mazza P., (2009), An intra-day performance analysis of the MACD technical indicator, *Revue Bancaire et Financière*, 6, pp. 445-450

Forthcoming

Mazza P., Petitjean M., (2018), Testing the effect of technical analysis on market quality and order book dynamics, *Applied Economics*

Communications in refereed conferences

International

Mazza P., D'Hondt C., Majois C., (2014), *Commonality on Euronext: Do Location and Account Type Matter?,* 31st Spring International Conference of the French Finance Association (AFFI), Aix-en-Provence, France

Mazza P., Marsh I., (2014), *Comovements in Market Quality: Evidence from European Stocks,* 8th Finance Conference of the Portuguese Finance Network, Vilamoura, Portugal

Mazza P., (2013), *Rethinking Zero Returns in the Liquidity Puzzle of a Limit Order Market,* 30th Spring International Conference of the French Finance Association (AFFI), Lyon, France

Mazza P., (2013), *Rethinking Zero Returns in the Liquidity Puzzle of a Limit Order Market,* International Workshop on Market Microstructure and Nonlinear Dynamics (MMND), Evry, France

Mazza P., (2012), *Price Dynamics and Market Liquidity: An Intraday Event study on Euronext,* 29th Spring International Conference of the French Finance Association (AFFI), Strasbourg, France

Mazza P., (2012), *Price Dynamics and Market Liquidity: An Intraday Event study on Euronext,* 5th EMG-ESRC Workshop on the Microstructure of Financial Markets, London, United Kingdom

Mazza P., (2012), *Price Dynamics and Market Liquidity: An Intraday Event study on Euronext,* 7th Finance Conference of the Portuguese Finance Network, Aveiro, Portugal

Mazza P., Detollenaere B., (2012), *Do Japanese Candlesticks Help Solve the Trader's Dilemma?,* 20th Conference on the Theories and Practices of Securities and Financial Markets, Kaohsiung, Taiwan

Mazza P., Detollenaere B., (2012), *Do Japanese Candlesticks Help Solve the Trader's Dilemma?,* 25th Australasian Finance and Banking Conference, Sydney, Australia

Mazza P., Detollenaere B., (2012), *Do Japanese Candlesticks Help Solve the Trader's Dilemma?,* 2nd Auckland Finance Meeting, Auckland, New zealand

Mazza P., Petitjean M., (2012), *Intraday liquidity and price dynamics in cap-based portfolios,* 25th Australasian Finance and Banking Conference, Sydney, Australia

National

Mazza P., (2012), *Price Dynamics and Market Liquidity: An Intraday Event study on Euronext,* 13th Belgian Financial Research Forum, Antwerp, Belgium

Mazza P., (2012), *Price Dynamics and Market Liquidity: An Intraday Event study on Euronext,* 3L Finance Workshop - National Bank of Belgium, Brussels, Belgium

Other conference and seminar presentations

International

Mazza P., Marsh I., (2015), *Common Factors in Market Quality: Evidence from European Stocks,* 3rd IFMA Finance Conference, Sanur (Bali-IND), Indonesia

Mazza P., Marsh I., (2014), *Comovements in Market Quality: Evidence from European Stocks,* 2014 Conference of the Financial Engineering & Banking Society (F.E.B.S), Guildford, United Kingdom

Mazza P., Petitjean M., (2014), *Intraday liquidity and price dynamics in cap-based portfolios,* 2014 Conference of the Financial Engineering & Banking Society (F.E.B.S), Guildford, United Kingdom

Mazza P., Petitjean M., (2013), *Intraday liquidity and price dynamics in cap-based portfolios,* 7th International Conference on Computational and Financial Econometrics (CFE 2013), London, United Kingdom

Mazza P., Petitjean M., (2012), *Intraday liquidity and price dynamics in cap-based portfolios,* 4th International IFABS Conference on Rethinking Banking and Finance: Money, Markets and Models, Valencia, Spain

Grants

2010 ARC Research Fellow, Louvain School of Management (Belgium)

SCIENTIFIC PRIZES AND AWARDS

Award

2008 Best Dissertation Award, Facultes Universtaires Catholiques de Mons, Belgium