

<b>Ime in priimek:</b> <b>Professor:</b>	Igor Lončarski
<b>Zaposlen:</b> <b>Institution:</b>	Ekonomska fakulteta Univerze v Ljubljani School of Economics and Business, University of Ljubljana
<b>Tel. št.:</b> <b>Telephone:</b>	+386 1 5892 628
<b>Elektronski naslov:</b> <b>E-mail:</b>	igor.loncarski@ef.uni-lj.si
<b>Področje raziskovanja:</b> <b>Fields of research:</b>	Finančni trgi, empirične finance, etika v financah/trgovanje z notranjimi informacijami/manipulacija trgov, vedenjske finance, trajnostne finance, finančna tehnologija, umetna inteligenca v financah  financial markets, empirical asset pricing, ethics in finance/insider trading/market manipulation, behavioral finance, sustainable finance, fintech, AI in finance
<b>Število študentov*:</b> <b>Number of students*:</b>	1
<b>Reference: References:</b>	<ul style="list-style-type: none"> <li>• Yusifzada, L., Lončarski, I., Czupy, G., &amp; Naffa, H. (2025). Return trade-offs between environmental and social pillars of ESG scores. <i>Research in International Business and Finance</i>, 75, 102779.</li> <li>• Anand, A., Vanpée, R., &amp; Lončarski, I. (2023). Sustainability and sovereign credit risk. <i>International Review of Financial Analysis</i>, 86, 102494.</li> <li>• Batten, J. A., Lončarski, I., &amp; Szilagyi, P. G. (2021). Strategic insider trading in foreign exchange markets. <i>Journal of Corporate Finance</i>, 69, 101818.</li> <li>• Ferjančič, U., Ichev, R., Lončarski, I., Montariol, S., Pelicon, A., Pollak, S., ... &amp; Žnidaršič, M. (2024). Textual analysis of corporate sustainability reporting and corporate ESG scores. <i>International Review of Financial Analysis</i>, 96, 103669.</li> <li>• Lončarski, I., &amp; Vidovič, L. (2019). Sorting out the financials: Making economic sense out of statistical factors. <i>Finance Research Letters</i>, 31, 110-118.</li> <li>• Skočir, M., &amp; Lončarski, I. (2018). Multi-factor asset pricing models: Factor construction choices and the revisit of pricing factors. <i>Journal of International Financial Markets, Institutions and Money</i>, 55, 65-80.</li> <li>• Skočir, M., &amp; Lončarski, I. (2024). On the importance of asset pricing factors in the relative valuation. <i>Research in International Business and Finance</i>, 70, 102366.</li> <li>• Slapnik, U., &amp; Lončarski, I. (2023). Understanding sovereign credit ratings: Text-based evidence from the credit rating reports. <i>Journal of International Financial Markets, Institutions and Money</i>, 88, 101838.</li> <li>• Slapnik, U., &amp; Lončarski, I. (2021). On the information content of sovereign credit rating reports: Improving the predictability of rating transitions. <i>Journal of International Financial Markets, Institutions and Money</i>, 73, 101344.</li> </ul>

**Spletna stran:** <http://www.ef.uni-lj.si/osebe/Igor-Loncarski>  
**Home page:** <http://www.ef.uni-lj.si/person/Igor-Loncarski>

\*Število razpoložljivih mest za študente, ki jih mentor še lahko sprejme. / The number of students that the mentor can accept.