

Publications 2025 and Forthcoming

Basten, C., & Juelsrud, R. (in press). Cross-selling in bank-household relationships: Mechanisms and implications for pricing. *The Review of Financial Studies*. <https://doi.org/10.1093/rfs/hhad062>

Bretscher, L., Schmid, L., Sen, I., & Sharma, V. (in press). Institutional corporate bond pricing. *The Review of Financial Studies*. <https://doi.org/10.2139/ssrn.3756280>

Celentano, F., & Rempel, M. (in press). Public listing choice with persistent hidden information. *The Review of Economic Studies*. <https://doi.org/10.2139/ssrn.3729715>

Filipovic, Z. M., & **Wagner, A. F.** (in press). The intangibles song in takeover announcements: Good tempo, hollow tune. *The Review of Financial Studies*. <https://doi.org/10.2139/ssrn.3330623>

Folini, D., Friedl, A., **Kübler, F.**, & Scheidegger, S. (2025). The climate in climate economics*. *The Review of Economic Studies*, 92(1), 299–338. <https://doi.org/10.1093/restud/rdae011>

Goyal, A., Jegadeesh, N., & Subrahmanyam, A. (2025). Empirical determinants of momentum: A perspective using international data. *Review of Finance*, 29(1), 241–273. <https://doi.org/10.1093/rof/rfae038>

Goyal, A., & Saretto, A. (in press). Can equity option returns be explained by a factor model? IPCA says yes. *The Review of Financial Studies*. <https://doi.org/10.1093/rfs/hhae087>

Huang, W., **Ranaldo, A.**, Schrimpf, A., & Somogyi, F. (2025). Constrained liquidity provision in currency markets. *Journal of Financial Economics*, 167, 104028. <https://doi.org/10.1016/j.jfineco.2025.104028>

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Nyborg, K. G., & Woschitz, J. (in press). Robust difference-in-differences analysis when there is a term structure. *Journal of Financial Economics*. <https://doi.org/10.2139/ssrn.4704778>

von Meyerinck, F., Romer, J., & **Schmid, M.** (2025). CEO turnover and director reputation. *Journal of Financial Economics*, 163, 103971. <https://doi.org/10.1016/j.jfineco.2024.103971>

Publications 2024

Anthropelos, M., & **Schneider, P.** (2024). Optimal investment and equilibrium pricing under ambiguity. *Review of Finance*, 28(6), 1759–1805. <https://doi.org/10.1093/rof/rfae032>

Ardia, D., Barras, L., **Gagliardini, P.**, & **Scaillet, O.** (2024). Is it Alpha or Beta? Decomposing Hedge Fund returns when models are misspecified. *Journal of Financial Economics*, 154, 103805. <https://doi.org/10.1016/j.jfineco.2024.103805>

Baker, S. R., Johnson, S., & **Kueng, L.** (2024). Financial returns to household inventory management. *Journal of Financial Economics*, 151, 103758. <https://doi.org/10.1016/j.jfineco.2023.103758>

Ceccarelli, M., **Ramelli, S.**, & **Wagner, A. F.** (2024). Low carbon mutual funds. *Review of Finance*, 28(1), 45–74. <https://doi.org/10.1093/rof/rfad015>

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De Haas, R., **Ongena, S.**, Qi, S., Straetmans, S., & Vadasz, T. (2024). Move a little closer? Information sharing and the spatial clustering of bank branches. *Review of Finance*, 28(6), 1881–1918. <https://doi.org/10.1093/rof/rfae021>

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Fuster, A., Lo, S., & Willen, P. (2024). The time-varying price of financial intermediation in the mortgage market. *The Journal of Finance*, 79(4), 2553–2602. <https://doi.org/10.1111/jofi.13358>

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Hoepner, A. G. F., Oikonomou, I., **Sautner, Z.**, Starks, L. T., & Zhou, X. Y. (2024). ESG shareholder engagement and downside risk. *Review of Finance*, 28(2), 483–510 <https://doi.org/10.1093/rof/rfad034>

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Bogouslavsky, V., & **Collin-Dufresne, P.** (2023). Liquidity, volume, and order imbalance volatility. *The Journal of Finance*, 78(4), 2189–2232. <https://doi.org/10.1111/jofi.13248>

Derrien, F., **Frésard, L.**, Slabik, V., & Valta, P. (2023). Industry asset revaluations around public and private acquisitions. *Journal of Financial Economics*, 147(1), 243–269. <https://doi.org/10.1016/j.jfineco.2021.10.003>

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Korsaye, S. A., **Trojani, F.**, & Vedolin, A. (2023). The global factor structure of exchange rates. *Journal of Financial Economics*, 148(1), 21–46. <https://doi.org/10.1016/j.jfineco.2023.01.005>

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- Di Maggio, M., Egan, M., & **Franzoni, F.** (2022). The value of intermediation in the stock market. *Journal of Financial Economics*, 145(2, Part A), 208–233. <https://doi.org/10.1016/j.jfineco.2021.08.020>
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- Gryglewicz, S., **Mancini, L.**, **Morellec, E.**, Schroth, E., & Valta, P. (2022). Understanding cash flow risk. *The Review of Financial Studies*, 35(8), 3922–3973. <https://doi.org/10.1093/rfs/hhab127>
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- Leippold, M.**, Wang, Q., & Zhou, W. (2022). Machine learning in the Chinese stock market. *Journal of Financial Economics*, 145(2, Part A), 64–82. <https://doi.org/10.1016/j.jfineco.2021.08.017>
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