

Publications 2025 and Forthcoming

Alexiou, L., **Goyal, A.**, Kostakis, A., & Rompolis, L. (2025). Pricing event risk: Evidence from concave implied volatility curves. *Review of Finance*, 29(4), 963–1007. <https://doi.org/10.1093/rof/rfaf016>

Amaral, F., Dohmen, M., Kohl, S., & Schularick, M. (in press). Superstar returns? Spatial heterogeneity in returns to housing. *The Journal of Finance*. <https://doi.org/10.1111/jofi.13479>

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/10.1093/rfs/hhaf067>

Celentano, F., & Rempel, M. (in press). Public listing choice with persistent hidden information. *The Review of Economic Studies*. <https://doi.org/10.1093/restud/rdaf039>

Derrien, F., **Krueger, P.**, Landier, A., & Yao, T. (in press). ESG news, future cash flows, and firm value. *The Journal of Finance*. <https://doi.org/10.2139/ssrn.3903274>

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>

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Jensen, T. I., Kelly, B. T., **Malamud, S.**, & Pedersen, L. H. (in press). Machine learning and the implementable efficient frontier. *The Review of Financial Studies*. <https://doi.org/10.2139/ssrn.4187217>

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- 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>
- Collin-Dufresne, P.**, Junge, B., & Trolle, A. B. (2024). How integrated are credit and equity markets? Evidence from index options. *The Journal of Finance*, 79(2), 949–992. <https://doi.org/10.1111/jofi.13300>
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