

Publications 2024 and Forthcoming

- Anthropelos, M., & **Schneider, P.** (in press). Optimal investment and equilibrium pricing under ambiguity. *Review of Finance*. <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>
- 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>
- 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>
- Cronqvist, H., Ladika, T., Pazaj, E., & **Sautner, Z.** (2024). Limited attention to detail in financial markets: Evidence from reduced-form and structural estimation. *Journal of Financial Economics*, 154, 103811. <https://doi.org/10.1016/j.jfineco.2024.103811>
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- Garel, A., Romec, A., **Sautner, Z.**, & **Wagner, A. F.** (2024). Do investors care about biodiversity? *Review of Finance*, 28(4), 1151–1186. <https://doi.org/10.1093/rof/rfae010>
- Geelen, T., Hajda, J., **Morellec, E.**, & Winegar, A. (2024). Asset life, leverage, and debt maturity matching. *Journal of Financial Economics*, 154, 103796. <https://doi.org/10.1016/j.jfineco.2024.103796>
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- Goyal, A.**, Welch, I., & Zafirov, A. (2024). A comprehensive 2022 look at the empirical performance of equity premium prediction. *The Review of Financial Studies*, 37(11), 3490–3557. <https://doi.org/10.1093/rfs/hhae044>

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- Lin, T.-C., & **Pursiainen, V.** (2023). The disutility of stock market losses: Evidence from domestic violence. *The Review of Financial Studies*, 36(4), 1703–1736. <https://doi.org/10.1093/rfs/hhac049>

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- Baker, S. R., **Kueng, L.**, Meyer, S., & Pagel, M. (2022). Consumption imputation errors in administrative data. *The Review of Financial Studies*, 35(6), 3021–3059. <https://doi.org/10.1093/rfs/hhab087>
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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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- Gibson Brandon, R., Glossner, S., **Krueger, P.**, Matos, P., & Steffen, T. (2022). Do responsible investors invest responsibly? *Review of Finance*, 26(6), 1389–1432. <https://doi.org/10.1093/rof/rfac064>
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