Marco Sammon

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ACADEMIC APPOINTMENTS

Harvard Business School

Assistant Professor, Finance Unit, 2021-Present

EDUCATION

Northwestern University, Kellogg School of Management, Evanston, IL

Ph.D., Finance, Summer 2021

Tufts University, Medford, MA

B.A., Quantitative Economics, May 2013 Summa Cum Laude, Highest Thesis Honors

Papers in Preparation

- 1. Robin Greenwood and **Marco Sammon**, "The Disappearing Index Effect" (December, 2022). Latest Version
- 2. Alex Chinco and **Marco Sammon**, "The Passive-Ownership Share Is Double What You Think It Is" (December, 2022). Latest Version
- 3. "Passive Ownership and Price Informativeness" (December, 2022). Latest Version
- 4. Toomas Laarits and Marco Sammon, "The Retail Habitat" (October, 2022). Latest Version
- 5. Scott Baker, Nicholas Bloom, Steven Davis and Marco Sammon, "What Triggers Large Stock Market Jumps?" (February, 2022). Latest Version
- 6. Scott Baker, Brian Baugh and Marco Sammon "Intangible Capital and Customer Churn" (December, 2021). Latest Version
- 7. Cheng (Patrick) Luo, Enrichetta Ravina, Luis M. Viceira and Marco Sammon, "Retail Investors' Contrarian Behavior Around News and the Momentum Effect" (November, 2021). Available at SSRN

REFEREED JOURNAL PUBLICATIONS

- 1. Marcelo Bianconi, Federico Esposito and **Marco Sammon**, "Trade Policy Uncertainty and Stock Returns" *Journal of International Money and Finance* (September, 2021). Available at SSRN
- 2. Scott Baker, Nicholas Bloom, Kyle Kost, **Marco Sammon**, and Tasaneeya Viratyosin "The Unprecedented Stock Market Reaction to COVID-19" *The Review of Asset Pricing Studies*, July 2020. Publisher link
- 3. Ravi Jagannathan, Ashwin Ravikumar and Marco Sammon, "Environmental, Social, and Governance Criteria: Why Investors are Paying Attention." *Journal of Investment Management*, January 2018. Available at NBER.

Presentations

SITE (2018), ASSA (2019), NASMES (2019), ATL China Workshop (2019), MFA (2021), NFA (2021), UCONN (2022), Democratize Quant (2022), MARC (2022), Plato MI3 (2022), WFA (2022), UW Summer Finance (2022)

SERVICE

Refereeing activity: Quarterly Journal of Economics, Journal of Finance, Review of Financial Studies, Journal of Financial Economics, Management Science, Review of Economics and Statistics, Review of Finance, Journal of the European Economic Association, American Economic Review: Insights

TEACHING FIN 2 - MBA Required Curriculum EXPERIENCE Harvard Business School (2022-)

Capital Markets - MBA Elective Curriculum Kellogg School of Management (2021)