

## Marco Sammon

---

CONTACT INFORMATION	25 Harvard Way, Bloomberg Center 340 Boston, MA 02163	<a href="http://www.marcosammon.com">www.marcosammon.com</a> <a href="mailto:mcsammon@gmail.com">mcsammon@gmail.com</a>
ACADEMIC APPOINTMENTS	<b>Harvard Business School</b> Assistant Professor, Finance Unit, 2021-Present	
EDUCATION	<b>Northwestern University, Kellogg School of Management</b> , Evanston, IL Ph.D., Finance, Summer 2021 <b>Tufts University</b> , Medford, MA B.A., Quantitative Economics, May 2013 <i>Summa Cum Laude, Highest Thesis Honors</i>	
PAPERS IN PREPARATION	<ol style="list-style-type: none"><li>1. Alex Chinco and <b>Marco Sammon</b>, “Excess Reconstitution-Day Volume” (March, 2022). <a href="#">Latest Version</a></li><li>2. “Passive Ownership and Price Informativeness” (February, 2022). <a href="#">Latest Version</a></li><li>3. Scott Baker, Nicholas Bloom, Steven Davis and <b>Marco Sammon</b>, “What Triggers Large Stock Market Jumps?” (February, 2022). <a href="#">Latest Version</a></li><li>4. Scott Baker, Brian Baugh and <b>Marco Sammon</b> “Intangible Capital and Customer Churn” (December, 2021). <a href="#">Latest Version</a></li><li>5. Cheng (Patrick) Luo, Enrichetta Ravina, Luis M. Viceira and <b>Marco Sammon</b>, “Retail Investors’ Contrarian Behavior Around News and the Momentum Effect” (November, 2021). Available at <a href="#">SSRN</a></li></ol>	
REFEREED JOURNAL PUBLICATIONS	<ol style="list-style-type: none"><li>1. Marcelo Bianconi, Federico Esposito and <b>Marco Sammon</b>, “Trade Policy Uncertainty and Stock Returns” <i>Journal of International Money and Finance</i> (September, 2021). Available at <a href="#">SSRN</a></li><li>2. Scott Baker, Nicholas Bloom, Kyle Kost, <b>Marco Sammon</b>, and Tasaneeya Viratyosin “The Unprecedented Stock Market Reaction to COVID-19” <i>The Review of Asset Pricing Studies</i>, July 2020. <a href="#">Publisher link</a></li><li>3. Ravi Jagannathan, Ashwin Ravikumar and <b>Marco Sammon</b>, “Environmental, Social, and Governance Criteria: Why Investors are Paying Attention.” <i>Journal of Investment Management</i>, January 2018. Available at <a href="#">NBER</a>.</li></ol>	
PRESENTATIONS	SITE (2018), ASSA (2019), NASMES (2019), ATL China Workshop (2019), MFA (2021), NFA (2021), UCONN (2022), Democratize Quant (2022), MARC (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 EXPERIENCE	FIN 2 - MBA Required Curriculum Harvard Business School (2022-)  Capital Markets - MBA Elective Curriculum Kellogg School of Management (2021)	