

Marco Sammon

CONTACT INFORMATION	25 Harvard Way, Bloomberg Center 340 Boston, MA 02163	www.marcosammon.com mcsammon@gmail.com
ACADEMIC APPOINTMENTS	Harvard Business School Assistant Professor, Finance Unit, 2021-Present	
REFEREED JOURNAL PUBLICATIONS	<ol style="list-style-type: none">1. Robin Greenwood and Marco Sammon, “The Disappearing Index Effect” <i>Journal of Finance</i> (December, 2024). Publisher Link2. “Passive Ownership and Price Informativeness” <i>Management Science</i> (September, 2024). Publisher Link3. Alex Chinco and Marco Sammon, “The Passive-Ownership Share Is Double What You Think It Is” <i>Journal of Financial Economics</i> (July, 2024). Publisher Link4. Scott Baker, Brian Baugh and Marco Sammon “Customer Churn and Intangible Capital” <i>Journal of Political Economy: Macroeconomics</i> (September, 2023). Publisher link5. Marcelo Bianconi, Federico Esposito and Marco Sammon, “Trade Policy Uncertainty and Stock Returns” <i>Journal of International Money and Finance</i> (December, 2021). Publisher link6. Scott Baker, Nicholas Bloom, Kyle Kost, Marco Sammon, and Tasaneeya Viratyosin “The Unprecedented Stock Market Reaction to COVID-19” <i>The Review of Asset Pricing Studies</i> (July, 2020). Publisher link7. Ravi Jagannathan, Ashwin Ravikumar and Marco Sammon, “Environmental, Social, and Governance Criteria: Why Investors are Paying Attention.” <i>Journal of Investment Management</i>, January 2018. Publisher link	
WORKING PAPERS	<ol style="list-style-type: none">1. Marco Sammon and John Shim, “Index Rebalancing and Stock Market Composition: Do Index Funds Incur Adverse Selection Costs?” (May, 2025). Latest Version2. Thomas Graeber, Chris Roth, and Marco Sammon, “Categorical Processing in a Complex World” (May, 2025). Latest Version3. Toomas Laarits and Marco Sammon, “The Retail Habitat” (May, 2025). Latest Version4. Scott Baker, Nicholas Bloom, Steven Davis and Marco Sammon, “What Triggers Large Stock Market Jumps?” (April, 2025). Latest Version5. Chris Murray and Marco Sammon, “Primary Capital Market Transactions and Index Funds” (March, 2025). Latest Version6. Marco Sammon and John J. Shim, “Who Clears the Market When Passive Investors Trade?” (October, 2024). Latest Version7. Marco Sammon and John J. Shim, “Do Active Funds Do Better in What They Trade?” (December, 2023). Latest Version8. 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	

PRESENTATIONS	SITE (2018), ASSA (2019), NASMES (2019), ATL China Workshop (2019), MFA (2021), NFA (2021), UCONN (2022), Democratize Quant (2022), MARC (2022), Tufts (2022), Plato MI3 (2022), WFA (2022), Booth Fin. Decision Making (2022), Booth Asset Pricing (2022), Boston College (2023), SFS (2023), Dartmouth (2023), Four Corners (2023), Virginia Tech (2023), SFS(2023), MFA (2024), CFR Research Seminar (2024), Q-Group (2024), Vanguard (2024), Investment Company Institute (2024)
OTHER PROFESSIONAL ACTIVITIES	<p>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, Review of Asset Pricing Studies, Journal of the European Economic Association, American Economic Review: Insights</p> <p>Program Committee: WFA (2025), SFS(2025), WFA (2024), SFS (2024), MARC (2023)</p> <p>Discussions: Mitsui Life Symposium (2024), NBER Long-Term Asset Management (2024), NBER Behavioral Finance (2023), Notre Dame Investment Management Conference (2022)</p>
HBS COURSE MATERIALS	<ol style="list-style-type: none"> 1. “Teaching Note: First Citizens’ Acquisition of SVB” (with Samuel B. Antill), Harvard Business School Case 225-100, 2025. 2. “First Citizens’ Acquisition of SVB” (with Samuel B. Antill and Erik Stafford), Harvard Business School Case 225-092, 2025. 3. “Teaching Note: Big Media’s Game of Thrones” (with Emily McComb and James Barnett), Harvard Business School Case 225-060, 2025. 4. “Teaching Note: Index and Active Investing: Vanguard and the New Frontier of Active ETFs” (with Luis Viceira), Harvard Business School Case 225-064, 2025. 5. “Index and Active Investing: Vanguard and the New Frontier of Active ETFs” (with Luis Viceira and Jonathan Kanagasabi), Harvard Business School Case 225-056, 2025. 6. “Technical Note on Mutual Funds and Exchange Traded Funds (ETFs)” (with Luis Viceira and Jonathan Kanagasabi), Harvard Business School Case 225-057, 2025. 7. “Big Media’s Game of Thrones” (with Emily McComb), Harvard Business School Case 224-045, 2023.
TEACHING EXPERIENCE	<p>FIN 2 - MBA Required Curriculum Harvard Business School (2022-)</p> <p>Capital Markets - MBA Elective Curriculum Kellogg School of Management (2021)</p>
EDUCATION	<p>Northwestern University, Kellogg School of Management, Evanston, IL</p> <p>Ph.D., Finance, Summer 2021</p> <p>Tufts University, Medford, MA</p> <p>B.A., Quantitative Economics, May 2013 <i>Summa Cum Laude, Highest Thesis Honors</i></p>