Publications

Journal Papers


Journal Papers (continued)

Breedon, Francis & Ranaldo, Angelo (2013) Intraday Patterns in FX Returns and Order Flow. Journal of Money, Credit and Banking, 45 (5). 953-965. ISSN 0022-2879


Journal Papers (continued)


Conference Papers


Breedon, Francis; Chen, Louisa; Ranaldo, Angelo & Vause, Nicholas: Judgment Day: Algorithmic Trading around the Swiss Franc Cap Removal. 2019. - 54th Annual Conference of the Western Finance Association. - Huntington Beach, CA.


Conference Papers (continued)


Ranaldo, Angelo & Rupprecht, Matthias: Explaining the Failure of the Expectations Hypothesis with Short-Term Rates. 2017. - EFA European Finance Association, 44th Annual Meeting. - Mannheim D.

Di Filippo, Mario; Ranaldo, Angelo & Wrampelmeyer, Jan: Unsecured and Secured Funding. 2017. - OTC Markets and Their Reform. - Rigi Kaltbad.

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Conference Papers (continued)


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Conference Posters

Abdi, Farshid & Ranaldo, Angelo: A Simple Estimation of Bid-Ask Spreads from Daily Close, High, and Low Prices. [Conference or Workshop Item]
Conference Speeches

Schaffner, Patrick; Ranaldo, Angelo & Vasios, Michalis: Regulatory Effects on Short-Term Interest Rates. [Conference or Workshop Item]

Bechtel, Alexander; Ranaldo, Angelo & Wrampelmeyer, Jan: Liquidity Risk and Funding Cost. [Conference or Workshop Item]

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Working Papers (continued)


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Presentations (continued)

Cenedese, Gino; Ranaldo, Angelo & Vasios, Michalis: OTC Premia. Research Seminar hosted at Tel Aviv University. Tel Aviv, 20 March 2018.

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Presentations (continued)


