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Publications

Forthcoming


Journal Papers

Ballensiefen, Benedikt & Ranaldo, Angelo (2022) Safe Asset Carry Trade. Review of Asset Pricing Studies, ISSN 2045-9920

Bechtel, Alexander; Ranaldo, Angelo & Wrampelmeyer, Jan (2022) Liquidity Risk and Funding Cost. Review of Finance, ISSN 1572-3097

Di Filippo, Mario; Ranaldo, Angelo & Wrampelmeyer, Jan (2021) Unsecured and Secured Funding. Journal of Money, Credit and Banking, 54 (2-3). 651-662. ISSN 0022-2879


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


Ballensiefen, Benedikt & Ranaldo, Angelo: Safe Asset Carry Trade. 2022. - ASSA 2022 Virtual Annual Meeting. - USA.


Ballensiefen, Benedikt; Ranaldo, Angelo & Winterberg, Hannah: Monetary Policy Disconnect. 2021. - 52nd Annual Conference of the Money, Macro and Finance Society. - University of Cambridge GB, online.


Conference Papers (continued)


Ballensiefen, Benedikt; Ranaldo, Angelo & Winterberg, Hannah: Monetary Policy Disconnect. 2021. - 57th Eastern Finance Association Meeting online. - Florida USA.


Conference Papers (continued)


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)


Cenedese, Gino; Ranaldo, Angelo & Vasios, Michalis: OTC Premia. 2018. - 53rd Annual Conference of the Western Finance Associateon. - Coronado CA.


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.

Wrampelmeyer, Jan; Di Filippo, Mario & Ranaldo, Angelo: Unsecured and Secured Funding. 2016. - Maastricht Workshop on Advances in Quantitative Economics II. - Maastricht NL.


Conference Papers (continued)


Karnaukh, Nina; Ranaldo, Angelo & Söderlind, Paul: Understanding FX Liquidity. 2015. - 2015 American Finance Association (AFA) Annual Meeting. - Boston USA.


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]

Conference Keynotes

Ranaldo, Angelo: Heterogeneous Information Content of Global FX Trading. [Conference or Workshop Item]

Working Papers

Huang, Wenqian; Ranaldo, Angelo; Schrimpf, Andreas & Somogyi, Fabricius: Constrained Dealers and Market Efficiency. School of Finance Working Paper, 2021, 16.


Bechtel, Alexander; Eisenschmidt, Jens & Ranaldo, Angelo: Does Quantitative Easing mitigate the Sovereign-Bank Nexus? School of Finance Workingpaper, 2020, 01.


Ballensiefen, Benedikt & Ranaldo, Angelo: Safe Asset Carry Trade. School of Finance Workingpaper Series, 2019, 09.

Bechtel, Alexander; Ranaldo, Angelo & Wrampelmeyer, Jan: Liquidity Risk and Funding Cost. School of Finance Workingpaper Series, 2019, 03.

Working Papers (continued)


di Filippo, Mario; Ranaldo, Angelo & Wrampelmeyer, Jan: Unsecured and Secured Funding. School of Finance Working Paper Series, 2016, 16.


Working Papers (continued)

Mancini-Griffoli, Thomas & Ranaldo, Angelo: Limits to Arbitrage During the Crisis: Funding Liquidity Constraints & Covered Interest Parity., 2012,

Newspaper Articles


Presentations

Di Filipo, Mario; Ranaldo, Angelo & Wrampelmeyer, Jan: Unsecured and secured funding. Research Seminar hosted at University of Gothenburg. Gothenburg S, 12 April 2018.


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

Ranaldo, Angelo & Rupprecht, Matthias: Explaining the Failure of the Expectations Hypothesis with Short-Term Rates. Research Seminar hosted at SNB. Zürich, 2 June 2017.

Ranaldo, Angelo & Rupprecht, Matthias: Explaining the Failure of the Expectations Hypothesis with Short-Term Rates. Research Seminar hosted at University of Southern Denmark. Odense, 6 April 2017.

Presentations (continued)


Presentations (continued)


