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Knowledge Group: Finance

Research Domains: Financial Markets

Teaching Domains: Alternative Investments, Asset Pricing, Derivatives,
Portfolio Management

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Articles in Scholarly Journals

Time-varying risk aversion and international stock returns

GUIDOLIN, M., E. HANSEN, G. CABRERA, "Time-varying risk aversion and international stock returns", The North American Journal of Economics and Finance, 2025, vol. 75, pp. 102271

Do US Active Mutual Funds Make Good of Their ESG Promises? Evidence from Portfolio Holdings

GUIDOLIN, M., M. MAGNANI, "Do US Active Mutual Funds Make Good of Their ESG Promises? Evidence from Portfolio Holdings", Risks, 2024, vol. 12, no. 2, pp. 41

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Forecasting commodity futures returns with stepwise regressions: Do commodity-specific factors help?

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Media Attention vs. Sentiment as Drivers of Conditional Volatility Predictions: An Application to Brexit

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The impact of monetary policy on corporate bonds under regime shifts

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Pessimistic beliefs under rational learning: Quantitative implications for the equity premium puzzle

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Contribution to Chapters, Books or Research Monographs

Machine Learning in Portfolio Decisions

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