

Mariano Massimiliano Croce

FINANCIAL MARKETS

ARTICOLI SU RIVISTA SCIENTIFICA

CROCE M. M., MARCHUK T., SCHLAG C.

The Leading Premium

Review of Financial Studies, 2023, vol.36, no. 8, pp.2997-3033

COLACITO R., CROCE M. M., LIU Y., SHALIASTOVICH I., KOIJEN R.

Volatility Risk Pass-Through

Review of Financial Studies, 2022, vol.35, no. 5, pp.2345-2385

CROCE M. M.

Growth risks, asset prices, and welfare

Economics Letters, 2021, vol.202, pp.109817

CROCE M. M., NGUYEN T. T., RAYMOND S.

Persistent government debt and aggregate risk distribution

Journal of Financial Economics, Maggio, 2021, vol.140, no. 2, pp.347-367

CROCE M. M., NGUYEN T. T., RAYMOND S., SCHMID L.

Government debt and the returns to innovation

Journal of Financial Economics, 2019, vol.132, no. 3, pp.205-225

COLACITO R., CROCE M. M., LIU Z.

Recursive allocations and wealth distribution with multiple goods: Existence, survivorship, and dynamics

Quantitative Economics, 2019, vol.10, no. 1, pp.311-351

COLACITO R., CROCE M. M., GAVAZZONI F., READY R.

Currency Risk Factors in a Recursive Multicountry Economy

Journal of Finance, 2018, vol.73, no. 6, pp.2719-2756

COLACITO R., CROCE M. M., HO S., HOWARD P.

BKK the EZ Way: International Long-Run Growth News and Capital Flows

American Economic Review, 2018, vol.108, no. 11, pp.3416-3449

AI H., CROCE M. M., DIERCKS A. M., LI K.

News Shocks and the Production-Based Term Structure of Equity Returns

Review of Financial Studies, 2018, vol.31, no. 7, pp.2423-2467

CROCE M. M., LETTAU M., LUDVIGSON S. C.

Investor Information, Long-Run Risk, and the Term Structure of Equity

Review of Financial Studies, 2015, vol.28, no. 3, pp.706-742

CROCE M. M.

Long-run productivity risk: A new hope for production-based asset pricing?

Journal of Monetary Economics, 2014, vol.66, pp.13-31

COLACITO R., CROCE M. M.

International Asset Pricing with Recursive Preferences

Journal of Finance, 2013, vol.68, no. 6, pp.2651-2686

AI H., CROCE M. M., LI K.

Toward a Quantitative General Equilibrium Asset Pricing Model with Intangible Capital

Review of Financial Studies, 2013, vol.26, no. 2, pp.491-530

CROCE M. M., KUNG H., NGUYEN T. T., SCHMID L.

Fiscal Policies and Asset Prices

Review of Financial Studies, 2012, vol.25, no. 9, pp.2635-2672

CROCE M. M., NGUYEN T. T., SCHMID L.

The market price of fiscal uncertainty

Journal of Monetary Economics, 2012, vol.59, no. 5, pp.401-416

COLACITO R., CROCE M. M.

International Robust Disagreement

American Economic Review, 2012, vol.102, no. 3, pp.152-155

COLACITO R., CROCE M. M.

Risks for the Long Run and the Real Exchange Rate

Journal of Political Economy, 2011, vol.119, no. 1, pp.153-181

COLACITO R., CROCE M. M.

The Short and Long Run Benefits of Financial Integration

American Economic Review, 2010, vol.100, no. 2, pp.527-531

WORKING PAPERS

CROCE M. M., FARRONI P., WOLFSKEIL I.

When the Markets Get COVID: Contagion, Viruses, and Information Diffusion

2020, SSRN Electronic Journal

CROCE M. M., JAHAN-PARVAR M. R., ROSEN S.

SONOMA: a Small Open ecoNomy for MAcrofinance

2018, SSRN Electronic Journal
