

Marco Sammon

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EDUCATION **Northwestern University, Kellogg School of Management**, Evanston, IL
Ph.D., Finance, Summer 2021
Tufts University, Medford, MA
B.A., Quantitative Economics, May 2013 *Summa Cum Laude, Highest Thesis Honors*

ACADEMIC APPOINTMENTS **Harvard Business School**
Assistant Professor, Finance Unit, 2021-Present

REFEREED JOURNAL PUBLICATIONS

1. Scott Baker, Brian Baugh and **Marco Sammon** “Customer Churn and Intangible Capital” *Journal of Political Economy Macroeconomics* (Forthcoming, accepted 3/2023). [Publisher link](#)
2. Marcelo Bianconi, Federico Esposito and **Marco Sammon**, “Trade Policy Uncertainty and Stock Returns” *Journal of International Money and Finance* (December, 2021). [Publisher link](#)
3. Scott Baker, Nicholas Bloom, Kyle Kost, **Marco Sammon**, and Tasaneeya Viratyosin “The Unprecedented Stock Market Reaction to COVID-19” *The Review of Asset Pricing Studies*, July 2020. [Publisher link](#)
4. Ravi Jagannathan, Ashwin Ravikumar and **Marco Sammon**, “Environmental, Social, and Governance Criteria: Why Investors are Paying Attention.” *Journal of Investment Management*, January 2018. [Publisher link](#)

WORKING PAPERS

1. “Passive Ownership and Price Informativeness” (March, 2024). [Latest Version](#)
2. **Marco Sammon** and John J. Shim, “Do Active Funds Do Better in What They Trade?” (November, 2023). [Latest Version](#)
3. Alex Chincio and **Marco Sammon**, “The Passive-Ownership Share Is Double What You Think It Is” (October, 2023). [Latest Version](#)
4. Robin Greenwood and **Marco Sammon**, “The Disappearing Index Effect” (June, 2023). [Latest Version](#)
5. Toomas Laarits and **Marco Sammon**, “The Retail Habitat” (May, 2023). [Latest Version](#)
6. Scott Baker, Nicholas Bloom, Steven Davis and **Marco Sammon**, “What Triggers Large Stock Market Jumps?” (February, 2022). [Latest Version](#)
7. 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](#)

WORKS IN PROGRESS

1. **Marco Sammon** and J. John Shim, “The Arithmetic of Passive Management”.
2. Chris Murray and **Marco Sammon**, “Index Funds and Capital Markets”.

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), MFA (2024)

OTHER PROFESSIONAL ACTIVITIES **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, Journal of the European Economic Association, American Economic Review: Insights
Program Committee: WFA (2024), SFS (2024), MARC (2023)
Discussions: NBER Long-Term Asset Management (2024), NBER Behavioral Finance (2023), Notre Dame Investment Management Conference (2022)

HBS COURSE MATERIALS 1. “Big Media’s Game of Thrones” (with Emily McComb), Harvard Business School Case N9-223-088, April 2023.

TEACHING EXPERIENCE FIN 2 - MBA Required Curriculum Harvard Business School (2022-)
Capital Markets - MBA Elective Curriculum Kellogg School of Management (2021)