

Publications

Please find below our available ORBi^{lu} publications.

In press

-  Neugebauer, T., Shachat, J., & Szymczak, W. (in press). A test of the Modigliani-Miller theorem, dividend policy and algorithmic arbitrage in experimental asset markets. *Journal of Banking and Finance*.
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-  Rinne, K., & Suominen, M. (in press). How some bankers made a million by trading just two securities? *Journal of Empirical Finance*.
<http://hdl.handle.net/10993/29555>
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-  Wolff, C., Zhang, L., Holzmeister, F., & Stefanova, D. (in press). Non-Standard Errors. *Journal of Finance*.
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2024

-  Lehner, T. (2024). Range-based Volatility Timing. *Journal of Portfolio Management*.
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2023

-  Lehnert, T. (2023, July 28). Environmental Policy and Equity Prices. *PLoS ONE*.
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-  Neugebauer, T. (2023). Arbitrage bots in experimental asset markets. *Journal of Economic Behavior and Organization*, 206, 262-278.
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-  Lehnert, T. (2023, January). The Green Stock Market Bubble. *Circular Economy and Sustainability*.
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-  Wolff, C. (2023). Dividend Policy Decisions and Ownership Concentration: Evidence from Thai Public Companies. *Review of Pacific Basin Financial Markets and Policies*, 26(1).
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-  Lehnert, T. (2022). **Betting Against Noisy Beta.** *Journal of Finance and Data Science*, 8(-), 55-68.

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Lehnert, T. (2022). Flight to Safety and Retail Investor Behavior. *International Review of Financial Analysis*, 81.
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Lehnert, T. (2022). Is Risk-Neutral Skewness an Indicator of Downside Risk? Evidence from Tail Risk-Taking of Hedge Funds. *Journal of Derivatives*, 29(3), 30-45.
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