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## Employment

**Research programme EEF**  
University of Groningen  
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1-Jan-2018 → present

## Research outputs

### **Dissecting the European ESG premium vs the US: Is it all about non-financial reporting?**

Ciciretti, R., Dalò, A. & Ferri, G., 22-Mar-2023, *Creating Value and Improving Financial Performance: Inclusive Finance and the ESG Premium*. Palgrave MacMillan, p. 27-57 31 p. (Palgrave Macmillan Studies in Banking and Financial Institutions ).

### **The contributions of betas versus characteristics to the ESG premium**

Ciciretti, R., Dalò, A. & Dam, L., Mar-2023, In: *Journal of Empirical Finance*. 71, p. 104-124 21 p.

### **Corporate Sustainability, Cost of Equity, and Credit Ratings**

Dalò, A., Mees, R., Scholtens, B. & Zhao, H., 2023, Groningen: University of Groningen, FEB Research Institute, 44 p. (FEBRI Research Reports; vol. 2023005-EEF).

### **A new measure of the resilience for networks of funds with applications to socially responsible investments**

Cerqueti, R., Ciciretti, R., Dalò, A. & Nicolosi, M., 1-May-2022, In: *Physica A: Statistical Mechanics and its Applications*. 593, 126976.

### **Mitigating Contagion Risk by ESG Investing**

Cerqueti, R., Ciciretti, R., Dalò, A. & Nicolosi, M., Feb-2022, In: *Sustainability*. 14, 7, 13 p., 3805.

### **Herding and Anti-Herding Across ESG Funds**

Ciciretti, R., Dalò, A. & Ferri, G., Nov-2021, (CEIS Working Paper; no. 524).

### **ESG investing: A chance to reduce systemic risk**

Cerqueti, R., Ciciretti, R., Dalò, A. & Nicolosi, M., Jun-2021, In: *Journal of Financial Stability*. 54, 100887.

### **ESG Investing: A Chance To Reduce Systemic Risk**

Cerqueti, R., Ciciretti, R., Dalò, A. & Nicolosi, M., 2020, (CEIS Tor Vergata Research Paper; vol. 18, no. 498).

### **The Resilience of the Socially Responsible Investment Networks**

Cerqueti, R., Ciciretti, R., Dalò, A. & Nicolosi, M., 2020, (CEIS Tor Vergata Research Paper; vol. 18, no. 495).

### **The Contributions of Betas versus Characteristics to the ESG Premium**

Ciciretti, R., Dalò, A. & Dam, L., 2019, (CEIS Tor Vergata Research Paper; vol. 15/7, no. 413).

### **Fishing the Corporate Social Responsibility risk factors**

Becchetti, L., Ciciretti, R. & Dalò, A., Aug-2018, In: *Journal of Financial Stability*. 37, p. 25-48 24 p.

### **Fishing the Corporate Social Responsibility Risk Factors**

Becchetti, L., Ciciretti, R. & Dalò, A., 2017, (CEIS Tor Vergata Research Paper; vol. 14/3, no. 368).

Socially responsible and conventional investment funds: performance comparison and the global financial crisis

Becchetti, L., Ciciretti, R., Dalò, A. & Herzel, S., 2015, In: Applied Economics. 47, 25, p. 2541-2562

### **Prizes**

#### **Best Paper Award – Green Summit**

Ciciretti, R. (Recipient), Dalò, A. (Recipient) & Dam, L. (Recipient), May-2017