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## Employment

**SOM EEF**

University of Groningen  
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1-Jan-2018 → present

## Research outputs

### **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, Ambrogio (Recipient) & Dam, Lammertjan (Recipient), May-2017

