2014

2008

2023

2021-2023

2016-2021

2014-2016

"Time-Varying Ambiguity, Credit Spreads, and the Levered Equity Premium"

"Specification Analysis of Structural Credit Risk Models"

"What do we know about corporate bond returns?"

"Machine-Learning-Based Return Predictors and the Spanning Controversy in Macro-Finance"

"Determinants of Short-Term Corporate Yield Spreads — Evidence from the Commercial Paper Market"

"The Global Credit Spread Puzzle"

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