

# Artem Neklyudov

Assistant Professor of Finance	artem.neklyudov@unil.ch
HEC Lausanne and Swiss Finance Institute	<a href="http://www.aneeklyud.com">http://www.aneeklyud.com</a>
UNIL Campus, Extranef 238, CH-1015	+41 (21) 692-3674
Lausanne, Switzerland	+41 (78) 751-9007

## Employment

2013 — current: Assistant Professor of Finance, HEC Lausanne and Swiss Finance Institute

## Research Interests

Asset pricing with search frictions, over-the-counter markets and dealer networks, market microstructure, information frictions and insider trading.

## Education

- 2007 — 2013: PhD in Financial Economics, Tepper School of Business, Carnegie Mellon University
- 2003 — 2007: BSc in Economics, University of London and Higher School of Economics, ICEF. First Class Honors.

## Publications and Working Papers

- Bid-Ask Spreads and the Over-the-Counter Interdealer Markets: Core and Peripheral Dealers (*working paper, WFA 2015 program in Seattle*)
- Bid-Ask Spreads and the Pricing of Securitizations: 144a vs. Registered Securitizations (joint work with Burton Hollifield and Chester Spatt) (*R&R at the Review of Financial Studies*)
- Bid-Ask Spreads and the Pricing of Corporate Bonds (joint work with Burton Hollifield and Chester Spatt) (*new project on FINRA-UNIL collaboration contract, FINRA 2015 conference*)
- Information Acquisition with Overlapping Information and Strategic Trading Outcomes (*working paper, CICF 2015 program in Shenzhen*)
- Endogenous Specialization and Dealer Networks (joint work with Batchimeg Sambalaibat) (*working paper, Central Bank of Ireland Microstructure meeting 2015*)

## Honors and Awards

- HEC Best Teacher Award 2015
- Alexander Henderson Award for Excellence in Economic Theory, Carnegie Mellon University, 2013
- American Finance Association Student Travel Grant, 2011
- Best Poster presentation award, Chicago-Argonne Initiative for Computational Economics, 2010
- William Larimer Mellon Fellowship, Carnegie Mellon University, 2007
- University of London External Programme—scholarship recipient, 2007
- All-Russia Economic Olympiad Winner, 2003

## Conferences and Professional Activities

- Presentations: SFI Research Days Gerzensee (2014), BI Norwegian Business School Seminar (2014), AREUEA Meetings 2013, Sixth Erasmus Liquidity Conference 2013, Chicago Fed Workshop on Money, Banking, Payments and Finance (2013,2015), WFA (2013,2015), NBER Microstructure Meetings 2012, Annual Central Bank Workshop on the Microstructure of Financial Markets (2012,2015)
- Conferences: AFA (2011, 2013, 2014), WFA (2011, 2012, 2013, 2014, 2015, 2016), EFA (2013, 2014, 2016), CICF (2014, 2015), Chicago Fed Workshop on Money, Banking, Payments and Finance (2012, 2013, 2014), NBER Market Microstructure Meeting (2012, 2013), Sixth Erasmus Liquidity Conference 2013, Annual Central Bank Workshop on the Microstructure of Financial Markets (2012, 2014, 2015, 2016), Chicago-Argonne Initiative for Computational Economics 2010
- Journal referee: Review of Financial Studies, Review of Finance, Review of Economic Dynamics, Mathematical Finance, Review of Asset Pricing Studies

## Teaching

- Market Microstructure (2nd year MSc in Finance): Fall 2016, Fall 2015, Fall 2014, Fall 2013
- Fixed Income and Credit Risk (2nd year MSc in Finance): Fall 2016, Fall 2015, Fall 2014, Fall 2013
- Introduction to Finance: Summer 2011 (rating score 5/5)

*Updated: October 13, 2016*