Artem Neklyudov

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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 Pricing of Securitizations (joint work with Burton Hollifield and Chester Spatt) *(forthcoming in the Review of Financial Studies)*
- Bid-Ask Spreads and the Over-the-Counter Interdealer Markets: Core and Peripheral Dealers *(working paper, WFA 2015 program in Seattle)*
- Endogenous Specialization and Dealer Networks (joint work with Batchimeg Sambalaibat) *(working paper, Central Bank of Ireland Microstructure meeting 2015)*
- 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)*
- Sequential Information Acquisition and Barriers to Entry *(working paper, CICF 2015 program in Shenzhen)*

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: December 27, 2016