



## ARTEM NEKLYUDOV

Avenue du Leman 28, Lausanne, 1005, Switzerland

+41 78 751 9 007 | <http://www.aneklyud.com/>

[artem.neklyudov@gmail.com](mailto:artem.neklyudov@gmail.com)

**Permit C** in Switzerland (since 2013)

Born on 09/06/1986 (32 years old), married + daughter

### Skills Summary

- + quantitative expert with teamwork leadership experience
- + top-level finance research of market microstructure, liquidity, dealer networks, expertise in fixed income, credit risk, stochastic calculus
- + great presentation skills honed at world-top finance conferences
- + communicating complex ideas in simple and intuitive ways (best teacher award)

### Education

- 2013 Ph.D. in Finance, dissertation: "Securitizations Trading, Decentralized Interdealer Markets, and Strategic Information Acquisition with Overlaps"  
[Tepper Business School](#), Carnegie Mellon University, Pittsburgh, USA
- 2012 CFA passed level 2 examination
- 2007 B.Sc. in Economics, University of London, UK

### Experience

- 2019 [University of Lausanne](#) and [Swiss Finance Institute](#)

... Assistant Professor of Finance

- 2013
- + Professor of Fixed Income and Credit Risk and Market Microstructure
  - + Self-designed curricula, classes of up to 90 Master in Finance students
  - + A-level peer-reviewed research in microstructure of secondary markets

#### Publications:

Hollifield, Burton, Artem Neklyudov, and Chester Spatt. "[Bid-Ask Spreads, Trading Networks, and the Pricing of Securitizations](#)." The Review of Financial Studies 30.9 (2017): 3048-3085. [Academic cv](#) with the full research record upon request

**Conferences:** [AFA](#), [WEA](#), [EFA](#), [CICF](#), [NBER](#), Central Banks in Europe and USA

- 2013 [WeSolve.Info](#)

... Founder

- 2008
- + Leadership experience, management consulting services to SMEs online
  - + Managed a team of 32 consultants: hiring, supervision

- 2006 [Standard&Poors](#) Internship

### Programming skills

- + Python 3, Pandas, Numpy, Matplotlib, Javascript and D3
- + C++ and VBA proficiency, O-o programming experience
- + MATLAB, R, STATA, Mathematica
- + MySQL, Excel

### Extracurricular activities

Sports achievements in volleyball and Olympic bench-press, group-trainer experience  
Manager of Tepper Tigers (soccer team) and Tepper Sharks (water polo team)  
Tutoring experience since 2003, communicating complex ideas to fellow peers