Vincent Bogousslavsky

Boston College, Carroll School of Management
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Employment

Boston College, Carroll School of Management

Assistant Professor of Finance, 2017-

The University of Chicago, Booth School of Business

Visiting Assistant Professor of Finance, 2021-22

Education

Ph.D. in Finance, Swiss Finance Institute, Ecole Polytechnique Fédérale de Lausanne (EPFL), 2017

Visiting scholar, Columbia Business School, Spring 2016

M.Sc. in Finance, University of Lausanne (HEC), 2011

Exchange student, UCLA Anderson School of Management, Fall 2010

B.Sc. in Economics, University of Lausanne (HEC), 2008

Exchange student, Department of Economics, University of Michigan, 2007-08

Research Interests

Asset Pricing, Market Microstructure

Publications

Informed Trading Intensity (w/ Vyacheslav Fos and Dmitriy Muravyev)

Journal of Finance, forthcoming

Who Trades at the Close? Implications for Price Discovery and Liquidity (w/ Dmitriy Muravyev)

Journal of Financial Markets, forthcoming

Liquidity, Volume, and Order Imbalance Volatility (w/ Pierre Collin-Dufresne)

Journal of Finance, 2023, 78(4): 2189–2232

The Cross-Section of Intraday and Overnight Returns

Journal of Financial Economics, 2021, 141(1): 172–194

Slow-Moving Capital and Execution Costs: Evidence from a Major Trading Glitch (w/ Pierre Collin-Dufresne and Mehmet Sağlam)

Journal of Financial Economics, 2021, 139(3): 922–949

Infrequent Rebalancing, Return Autocorrelation, and Seasonality

Journal of Finance, 2016, 71(6): 2967–3006

Working Papers

What Drives Momentum and Reversal? Evidence from Day and Night Signals, 2023 (w/ Yashar Barardehi and Dmitriy Muravyev)

Review of Financial Studies, Revise and Resubmit

Bogousslavsky, Vincent, Blake LeBaron, and Jeffrey Pontiff, "A Century of Market Reversals: Resurrecting Volatility," 2023 (preliminary draft available upon request)

Seasonalities in Anomalies, 2015

Conference and Seminar Presentations

*: conference presentation by co-author

2023: University of Basel; 14th FSU Truist Beach Conference*; Boston College; 5th Future of Financial Information Conference; WFA (2 papers); NFA (discussion); Statistics and Machine Learning in Finance (SMLFin) Seminar Series (scheduled); HEC Paris (scheduled); Cboe/FMA Conference on Derivatives and Volatility* (scheduled)

2022: SFS Cavalcade; Morgan Stanley; Helsinki Finance Summit on Investor Behavior; University of Georgia; Wharton School's Jacob Levy Center Frontiers in Quantitative Finance Conference; Arizona State University; FMA (* + discussion); Cboe/FMA Conference on Derivatives and Volatility (discussion)

2021: AFA; University of Alberta; MFA; Boston College; Future of Financial Information Conference; Plato Market Innovator (MI3) Conference; NBER Summer Institute (Big Data and High-Performance Computing for Financial Economics); 5th SAFE Market Microstructure Conference*; Bank of America Merrill Lynch; 31st Annual Conference on Financial Economics and Accounting*; University of Bern; Morgan Stanley Quantitative Research Colloquium

2020: AFA; RCFS/RAPS Conference (discussion); The Microstructure Exchange*; Two Sigma; EFA*; Copenhagen Business School; Seventh Annual Conference on Financial Market Regulation (SEC); NFA (discussion); FMA*; Chapman University; University of Cincinnati

2019: Université Laval; SFI Research Days*; LBS Summer Finance Symposium; NBER Summer Institute IAP (discussion); CEPR/Gerzensee ESSFM (evening session); FRIC Conference on Financial Frictions*; SAFE Market Microstructure Conference (discussion); EFA, Lisbon; Bentley University; NFA; Lausanne-Cambridge Workshop*; International Moscow Finance Conference*; Boston College; CFM-Imperial Workshop*

2018: NFA (+ discussion); Boston College; Baruch College

2017: Boston College (2x); Bocconi University; INSEAD; London School of Economics; University of Oxford; University of Maryland; Washington University in St. Louis; University of British Columbia; Emory University; SFI Research Days; Bank of America Merrill Lynch Global Quant Conference, London; WFA; University of Washington

2013-2016: UNIL-EPFL; CQA Fall Meeting, Chicago; EFA Doctoral Tutorial, Lugano (+ discussion); Geneva-China Workshop in International Finance and Macroeconomics (discussion); Swiss Doctoral Workshop in Finance (+ discussion); SFI Research Days (+ discussion); University of Zürich (brown bag); University of Geneva; SFI PhD Workshop

Honors, Grants, and Awards

Carroll School Teaching Stars, 2021

Ph.D. thesis shortlisted for EPFL Doctorate Award, 2017

Distinction for an outstanding Ph.D. thesis in Finance, EPFL, 2017

Swiss Finance Institute Advanced Doctoral Grant, 2016

NASDAQ OMX - CQA Prize (Runner-up), EFA Doctoral Tutorial, 2014

Prize "Wegelin et Co." for highest GPA, M.Sc. in Finance, University of Lausanne, 2011

Faculty Prize for highest GPA, B.Sc. in Economics, University of Lausanne, 2008

Gustave-Louis Chappuis Prize, University of Lausanne, 2007

HEC Lausanne Alumni Association Award, 2006

Teaching Experience

Boston College, Carroll School of Management

Instructor, *Investments*, MBA and Undergraduate, 2017-21, 2022-

The University of Chicago, Booth School of Business

Instructor, *Investments*, MBA, Spring 2022

Ecole Polytechnique Fédérale de Lausanne (EPFL)

Teaching Assistant, *Principles of Finance*, Master in Management, Technology, and Entrepreneurship, 2012-16

University of Lausanne (HEC)

Teaching Assistant, *Market Microstructure*, M.Sc. in Finance, Spring 2011

Academic Service

Finance seminar co-organizer, Boston College (2019-21)

Finance Faculty Recruiting Committee, Boston College (2017-21, 2022-23)

Ad hoc reviewer: Decisions in Economics and Finance, European Financial Management, Journal of Accounting Research, Journal of Banking and Finance, Journal of Behavioral and Experimental Finance, Journal of Economic Dynamics and Control, Journal of Finance, Journal of Financial and Quantitative Analysis, Journal of Financial Economics, Journal of Financial Markets, Management Science, Review of Asset Pricing Studies, Review of Finance, Review of Financial Studies

Conference reviewer: FIRS (2021-23); EFA (2021-23); MFA (2023); NFA (2023); The Microstructure Exchange (2020-23)

Ph.D. committee membership: Hojoon Lee (ongoing), Mathias Hasler (2020)

Media Coverage

"Wall Street Goes Slightly Crazy Each Weekday Afternoon. Here's Why." Bloomberg (12/8/2019)

Other Professional Experience

Pictet Asset Management, Geneva, 2009

Banque Bénédict Hentsch, Geneva, 2008

Other Information

Programming skills: Python, Matlab, SAS, Mathematica

Languages: English (fluent), French (mother tongue), German (intermediate)

Swiss citizen, US permanent resident

Last updated: September 11, 2023