# Vincent Bogousslavsky

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## Employment

Carroll School of Management, Boston College

Assistant Professor of Finance, 2017-

Booth School of Business, University of Chicago

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

Liquidity, Volume, and Order Imbalance Volatility, 2021 (w/ Pierre Collin-Dufresne)

*Journal of Finance*, forthcoming

The Cross-Section of Intraday and Overnight Returns

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

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

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

Infrequent Rebalancing, Return Autocorrelation, and Seasonality

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

## Working Papers

Informed Trading Intensity, 2022 (w/ Vyacheslav Fos and Dmitriy Muravyev)
*Journal of Finance*, Revise and Resubmit

What Drives Momentum and Reversal? Evidence from Day and Night Signals, 2022 (w/ Yashar Barardehi and Dmitriy Muravyev)

Who Trades at the Close? Implications for Price Discovery and Liquidity, 2022 (w/ Dmitriy Muravyev)
*Journal of Financial Markets*, Revise and Resubmit

Seasonalities in Anomalies, 2015

## Conference and Seminar Presentations (including scheduled)

*: co-author; $^o$: online seminar

*2022:* SFS Cavalcade; Morgan Stanley$^o$; Helsinki Finance Summit on Investor Behavior; University of Georgia$^o$; 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$^o$; 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$^o$; 31st annual Conference on Financial Economics and Accounting*; University of Bern; Morgan Stanley Quantitative Research Colloquium$^o$

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

*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 (invited speaker); WFA; University of Washington

*pre 2017:* UNIL-EPFL (2x brown bag); 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); UNIL-EPFL (brown bag); University of Zürich (brown bag); University of Geneva; SFI PhD Workshop

## Honors, Grants, and Awards

Carroll School Teaching Stars, 2021

Thesis shortlisted for EPFL Doctorate Award, 2017

Distinction for an outstanding 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.," highest GPA, M.Sc. in Finance, University of Lausanne, 2011

Faculty Prize, 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

University of Chicago, Booth School of Business

Instructor, *Investments*, MBA, Spring 2022

Boston College, Carroll School of Management

Instructor, *Investments*, MBA and Undergraduate, 2018-21

Ecole Polytechnique Fédérale de Lausanne (EPFL)

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

University of Lausanne

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

## Academic Service

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

Finance Faculty Recruiting Committee, Boston College (2017-20, 2022)

*Ad hoc reviewer:* Journal of Finance, Journal of Financial and Quantitative Analysis, Journal of Banking and Finance, Journal of Financial Economics, Journal of Financial Markets, Journal of Accounting Research, Management Science, Review of Asset Pricing

Studies, Review of Finance, Review of Financial Studies, European Financial Management, Journal of Behavioral and Experimental Finance, Decisions in Economics and Finance

*Conference reviewer:* FIRS (2021, 22, 23); EFA (2021, 22, 23); MFA (2023); The Microstructure Exchange (2020, 21, 22, 23)

*Ph.D. committee membership:* Mathias Hasler

## 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: January 9, 2023