

Alexey Ivashchenko

Assistant Professor of Finance (tenure-track)
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Academic positions

- Vrije Universiteit Amsterdam, School of Business and Economics 2020–...
Assistant Professor of Finance (tenure-track)

Publications

- Transaction Costs and Capacity of Systematic Corporate Bond Strategies [SSRN link](#)
Co-authored with [Robert Kosowski](#) | INQUIRE Europe Research Grant (2021)
Financial Analysts Journal (2024)
- Corporate Bond Price Reversals [SSRN link](#)
Journal of Financial Markets (2024)
- Non-Standard Errors (jointly with [Albert Menkveld](#) and >300 co-authors) [SSRN link](#)
Journal of Finance (2024)
- (In)frequently Traded Corporate Bonds and Pricing Implications of Liquidity Dry-Ups [SSRN link](#)
Finance Research Letters (2025)

Working Papers and Work in Progress

- Call Me Maybe: Corporate Bond Prices upon Missed Call Opportunities [SSRN link](#)
Co-authored with [Michael Rockinger](#) | R&R
- Credit Spreads, Daily Business Cycle, and Corporate Bond Returns Predictability [SSRN link](#)
- Integrating Credit and Equity Markets: A Novel Benefit of Convertible Bonds
Co-authored with [Rex Wang](#)

Education

- Swiss Finance Institute PhD Program at the University of Lausanne Lausanne, CH
PhD in Finance 2014 – 2020
- HEC Paris Paris, FR
M.Sc. in International Finance, with the highest honors 2012 – 2013
- Lomonosov Moscow State University Moscow, RU
B.Sc., M.Sc. in Mathematical Economics, both with the highest honors 2004 – 2010

Teaching experience

VU Amsterdam, MSc in Finance: Financial Markets and Institutions, Lecturer 2020 – present
HEC Lausanne, MSc in Finance: Asset Pricing and Long-term Portfolio Management, TA 2019 – 2020
HEC Lausanne, MSc in Finance: Fixed Income and Credit Risk, TA 2017 – 2020
HEC Lausanne, MSc in Finance: Advanced Derivatives, TA 2015 – 2017
HEC Lausanne, MA in Management: Advanced Corporate Finance, TA 2016 – 2017
HSE Moscow, MSc in International Economics: Topics in International Finance, lecturer 2015 – 2019