

Alexey Ivashchenko

Assistant Professor of Finance (tenure-track)
VU Amsterdam, School of Business and Economics
M: alexey.ivashchenko@vu.nl | W: ivasche.com



Academic positions

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

Publications and Working Papers

- Transaction Costs and Capacity of Systematic Corporate Bond Strategies [SSRN link](#)
Co-authored with [Robert Kosowski](#) | INQUIRE Europe Research Grant (2021)
Financial Analysts Journal (forthcoming)
- 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 (forthcoming)
- Call Me Maybe: Anomalies in Callable Bond Prices [SSRN link](#)
Co-authored with [Michael Rockinger](#)
Presentations: VU Amsterdam, T.Rowe Price, Robeco, Morgan Stanley
- Credit Spreads, Daily Business Cycle, and Corporate Bond Returns Predictability [SSRN link](#)
Presentations: WBS Frontiers of Finance, AFA PhD Poster, AFFI, HEC Paris PhD Workshop, University of Lausanne
- (In)frequently Traded Corporate Bonds [SSRN link](#)
Presentations: AFA PhD Poster, HEC Paris PhD Workshop, Bank of England, Cambridge-Lausanne Workshop, SFI Research Days

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