

# Alexey Ivashchenko

Assistant Professor of Finance (tenure-track)  
VU Amsterdam, School of Business and Economics  
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## Academic positions

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

## Publications and Working Papers

- Corporate Bond Price Reversals [SSRN link](#)  
*Journal of Financial Markets (accepted)*
- Non-Standard Errors (jointly with [Albert Menkveld](#) and >300 co-authors) [SSRN link](#)  
*Journal of Finance (forthcoming)*
- Transaction Costs and Capacity of Systematic Corporate Bond Strategies [SSRN link](#)  
Co-authored with [Robert Kosowski](#)  
Awards and Grants: INQUIRE Europe Research Grant (2021)  
Presentations: CEPR ESSFM, INQUIRE UK, BlackRock, BlueCove, Robeco
- 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