

# 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

- Call Me Maybe: Corporate Bond Prices upon Missed Call Opportunities [SSRN link](#)  
*Co-authored with [Michael Rockinger](#)*  
*Financial Management (2025)*
- (In)frequently Traded Corporate Bonds and Pricing Implications of Liquidity Dry-Ups [SSRN link](#)  
*Finance Research Letters (2025)*
- 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)*

## Working Papers and Work in Progress

- 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](#)*
- Secondary Market Liquidity and Primary Market Borrowing Cost: the Case of Privately Placed Bonds  
*Co-authored with [Tanja Artiga González](#), [Hebert Rijken](#), and [Marc Schauten](#)*
- Price Heterogeneity in Voluntary Carbon Markets  
*Co-authored with [Remco Zwinkels](#) and [Marco Ceccarelli](#)*

## 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

## Refereeing

Management Science, Journal of Financial Markets, Financial Analysts Journal