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

- **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 (2004)
- **(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