Pedro Tremacoldi-Rossi

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Positions

Postdoctoral Research Scholar, Department of Economics, Columbia University, 2022-

RESEARCH INTERESTS

Financial Markets and Institutions, Market Microstructure

Selected Papers

- "Financial Regulation and Automation Adoption: Evidence from Stock Trading Firms"
- Brattle Group Ph.D. Candidate Award For Outstanding Research, Western Finance Association (2022)
- "In Good Times and in Bad: High-Frequency Market Making Design, Liquidity, and Asset Prices" with Simon N. M. Schmickler
- Ben Bernanke Prize in Financial and Monetary Economics, Bendheim Center for Finance, Princeton University (2021)
- BlackRock Applied Research Award Finalist, BlackRock (2021)

"The Bias of Simple Bid-Ask Spread Estimators" with Scott H. Irwin

"Spillover Effects of Payouts on Asset Prices and Real Investment" with Simon N. M. Schmickler

"Manipulating Algorithmic Markets" with Scott H. Irwin $\mathcal B$ Conner Naughton

"Unions, Strikes, and the Quality of Public Education Provision" with Tatiana Mocanu & Oto Montagner

"The Impact of International Students on Housing Markets" $Canadian\ Journal\ of\ Economics,\ 2023$ with Tatiana Mocanu

"Leverage Contagion" with Sun Yong Kim

Presentations

2024: HEC-McGill Winter Finance Conference, UC Davis-FMA Napa Finance Conference

2023: Society of Labor Economists Conference, IAQF/Thalesians Seminar (Fordham University)

2022: Future of Financial Information Conference (Stockholm Business School), Commodity and Energy Markets Association Meeting, Western Finance Association Meeting, Yale SOM[†], Columbia Business School[†], Northwestern Kellogg[†], UC Berkeley Haas[†], INSEAD[†], Dartmouth Tuck[†], Emerging Markets Conference (XKDR Forum-Trustbridge-Vanderbilt Law School), Vanderbilt Owen[†], Cornerstone, Georgetown McDonough[†], Johns Hopkins Carey[†], Washington University Olin[†], University of Maryland Smith[†], University of Miami Herbert[†], Simon Fraser Beedie, University of Virginia Darden[†], Federal Reserve Board[†], PIMCO[†], BlackRock[†]

2021: AEA ASSA (poster), Australasian Meeting of the Econometric Society (University of Melbourne), North American Summer Meeting of the Econometric Society (Université du Québec à Montréal), European Summer Meeting of the Econometric Society (University of Copenhagen), Young Economists Symposium (Princeton University)*†, Inter-Finance Ph.D. Seminar Series[†], B3 Exchange[†], Civitas Seminar (Princeton University)[†]

2020: AFA (Ph.D. Poster Session) and AREUEA[†] ASSA Conference (San Diego), EALE-SOLE-AASLE World Conference (Berlin), Junior Migration Seminar (CERDI-PSE-LISER-University of Luxembourg-Universidad Carlos III-CEPII-IC Migrations-World Bank), Young Economists Symposium (University of Pennsylvania), Empirics and Methods in Economics Conference (Northwestern University), 42th Meeting of the Brazilian Econometric Society

2019: Empirics and Methods in Economics Conference (University of Chicago)

2018: 13th Meeting of the Urban Economics Association (Columbia University)[†]

†Presented by coauthor

EDUCATION

Ph.D., Agricultural and Applied Economics, University of Illinois at Urbana-Champaign, 2022

M.S., Agricultural and Applied Economics, University of Illinois at Urbana-Champaign, 2017

B.Sc. (Bacharel em Ciências), Economics, University of São Paulo, 2014

AWARDS AND GRANTS

Brazil's National Council for Scientific and Technological Development Grant, "Demand for Electoral Clientelism", 2023 Outstanding Dissertation Award, UIUC, 2023

NSE-NYU Stern Initiative on the Study of Indian Financial Markets Grant, 2022

The Brattle Group Ph.D. Candidate Awards For Outstanding Research, WFA, 2022

Teachers Ranked as Excellent, UIUC, 2020

TEACHING

Financial Economics (MA), Columbia University, Spring 2023, 2024 Commodity Futures and Options, UIUC, Spring 2019—2021 Commodity Price Analysis, UIUC, Fall 2019

Refereeing

Journal of Finance, American Journal of Agricultural Economics, Journal of Commodity Markets, Energy Journal, Economics Bulletin