Pedro Tremacoldi-Rossi

Columbia University, Department of Economics
1022 International Affairs Building
420 West 118th Street
New York, NY 100271

pt2614@columbia.edu
Phone: +1 (217) 417-5835
pedrotrossi.com

Positions

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

Research Interests

Financial Markets and Institutions, Market Microstructure

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

Publications

"The Impact of International Students on Housing Markets" with Tatiana Mocanu, Accepted, *Canadian Journal of Economics*

Working 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 Misbehavior 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 *&* Conner Naughton

Works in Progress

"Learning Interruption and Student Achievement: Evidence from Faculty Strikes in Brazilian Universities" with Tatiana Mocanu *&* Oto Montagner

"Leverage Contagion"

"Time Bunching: Market Efficiency When Coders Are Human" with Conner Naughton

"Ladder Bunching: Market Efficiency When Humans Are Coded"

Presentations

†Presented by coauthor

2022: Future of Financial Information Conference (Stockholm Business School), Commodity and Energy Markets Association Meeting (Chicago), Western Finance Association Meeting (Portland), Yale SOM†, Columbia Business School†, Northwestern Kellogg†, UC Berkeley Haas†, INSEAD†, Dartmouth Tuck†, 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)†

Awards and Grants

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

Instructor, **Commodity Futures and Options**, UIUC, Spring 2019—2021
Student Placement: Tianle Xu (MS in Quantitative Finance, NYU Stern-Shanghai), Andrew Knorowski (MS in Financial Mathematics, University of Chicago), Sonny Ruan (MS in Finance, University of Illinois at Urbana-Champaign), Neal Xu (MS in Analytics, University of Chicago)

Instructor, Commodity Price Analysis, UIUC, Fall 2019

Research Experience

Research Assistant to Prof. Scott H. Irwin, 2015—2022
Research Assistant to Prof. Heloisa Lee Burnquist, 2013—2014

Refereeing

Journal of Commodity Markets, Energy Journal, Economics Bulletin

Languages

Portuguese (native), Spanish (advanced)
R, Python etc.