

# PEDRO TREMACOLDI-ROSSI

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University of Illinois at Urbana-Champaign  
Agricultural and Consumer Economics  
448 Mumford Hall, 1301 W. Gregory Drive  
Urbana, Illinois 61801

[prossi2@illinois.edu](mailto:prossi2@illinois.edu)  
Phone: +1 (217) 417-5835  
[pedrotrossi.com](http://pedrotrossi.com)

## POSITIONS

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

## 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

## RESEARCH INTERESTS

Financial Markets and Institutions, Market Microstructure

## 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”**

- **The Brattle Group Ph.D. Candidate Awards 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)

- **The 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”

“Human Coders and Market Efficiency” (with Conner Naughton)

## PRESENTATIONS

<sup>†</sup>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<sup>†</sup>, Columbia Business School<sup>†</sup>, Northwestern Kellogg<sup>†</sup>, UC Berkeley Haas<sup>†</sup>, INSEAD<sup>†</sup>, Dartmouth Tuck<sup>†</sup>, Vanderbilt Owen<sup>†</sup>, Cornerstone, Georgetown McDonough<sup>†</sup>, Johns Hopkins Carey<sup>†</sup>, Washington University Olin<sup>†</sup>, University of Maryland Smith<sup>†</sup>, University of Miami Herbert<sup>†</sup>, Simon Fraser Beedie, University of Virginia Darden<sup>†</sup>, Federal Reserve Board<sup>†</sup>, PIMCO<sup>†</sup>, BlackRock<sup>†</sup>

**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)\*<sup>†</sup>, Inter-Finance Ph.D. Seminar Series<sup>†</sup>, B3 Exchange<sup>†</sup>, Civitas Seminar (Princeton University)<sup>†</sup>

**2020:** AFA (Ph.D. Poster Session) and AREUEA<sup>†</sup> 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)<sup>†</sup>

## AWARDS

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

Teachers Ranked as Excellent, UIUC, 2020

## TEACHING

Instructor, **Commodity Futures and Options**, Spring 2019—2021, UIUC

**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, Fall 2019, UIUC

## 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.