Pedro Tremacoldi-Rossi

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Positions

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

Education

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

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

Papers

"Financial Regulation and Automation Adoption: Evidence from Stock Trading Firms"

"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)

"The Impact of International Students on Housing Markets" (with Tatiana Mocanu), *R&R* at *Canadian Journal of Economics*

"Manipulating Algorithmic Markets" (with Scott H. Irwin *&* Conner Naughton)

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

"Leverage Contagion"

"Explaining Racial Disparities During a Pandemic" (with Tatiana Mocanu)

"Human Coders and Market Efficiency" (with Conner Naughton)

Presentations

†Presented by coauthor *Cancelled or moved online due to COVID-19

2022: Future of Financial Information Conference (Stockholm Business School), Commodity and Energy Markets Association Meeting (Chicago), Western Finance Association Meeting (Portland)

2021: AEA ASSA (poster, Chicago)*, 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 (São Paulo)†, Civitas Seminar (Princeton University)†

2020: AFA (Ph.D. Poster Session) and AREUEA† ASSA Conference (San Diego), PhD Conference on Real Estate and Housing (Ohio State University)*, 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)†

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, UIUC), 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

Awards

Teachers Ranked as Excellent, UIUC, 2020

Refereeing

Journal of Commodity Markets, Energy Journal, Economics Bulletin

Languages

Portuguese (native), Spanish (advanced)
R, Stata, Python, GAUSS