

PEDRO TREMACOLDI-ROSSI

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Agricultural and Consumer Economics
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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

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

[†]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)[†]

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.