

PAVEL ZRYUMOV

Simon Business School
305 Schlegel Hall
Rochester NY 14627

Email: pavel.zryumov@simon.rochester.edu
Web: pzryumov.github.io
Phone: +1 (650) 391-7184

EMPLOYMENT

- 2017-present Assistant Professor of Finance, Simon Business School, University of Rochester
- 2015 – 2017 Assistant Professor of Finance, The Wharton School, University of Pennsylvania

EDUCATION

- 2015 Ph.D., Finance, Stanford Graduate School of Business
- 2010 M.A., Economics, New Economic School
- 2008 Diploma, Mathematics, Moscow State University

PUBLICATIONS AND FORTHCOMING PAPERS

1. On the Linear and Nonlinear Generalized Bayesian Disorder Problem (Discrete Time Case)
Albert N. Shiryaev and Pavel Zryumov
Optimality and Risk - Modern Trends in Mathematical Finance, pp. 227-236. Springer, 2010.

WORKING PAPERS

1. Persuading Principal to Wait
Dmitry Orlov, Andrzej Skrzypacz, and Pavel Zryumov
2. Design of Macro-Prudential Stress Tests
Dmitry Orlov, Andrzej Skrzypacz, and Pavel Zryumov
3. Dynamic Adverse Selection: Time Varying Market Conditions and Endogenous Entry
Pavel Zryumov
4. Optimal Security Issuance under Dynamic Information Asymmetry and Stochastic Cash Flows
Ilya Strebulaev, Haoxiang Zhu, and Pavel Zryumov

CONFERENCES AND INVITED SEMINARS

- 2018 AFA, UW Foster
- 2017 Duke Fuqua, BI Norwegian Business School, Rome Junior Finance, Wharton Liquidity*, Finance Theory Group*, NYU Economics*, Fed Stress Testing Research Conference Boston University*, Rochester Economics, UCSD*
- 2016 Midwest Economic Theory*, North American Econometric Society*, WFA, SITE, European Econometric Society, Swiss Finance Institute at EPFL / HEC Lausanne, Chicago Booth / U Chicago Economics, Bocconi University
- 2015 Cornerstone Research, Kellogg, Chicago Booth, Rochester Simon, UCLA Anderson, UBC Sauder, Wharton, SFS Cavalcade, UVA McIntire, MIT Junior Finance
- 2014 London Business School Trans-Atlantic Doctoral Conference
- 2013 New Economic School 20th Anniversary Conference
- 2009 European Young Statisticians Meeting

* indicates presentations by coauthors

REFeree

American Economic Review, Econometrica, Journal of Finance, Review of Financial Studies, Journal of Financial Economics, Management Science

TEACHING

- 2017-present Fixed Income Securities - MBA and MS at Simon
- 2015 – 2017 Venture Capital and the Finance of Innovation - MBA and UG at Wharton

HONORS AND AWARDS

- 2015 FTG Best Finance Theory Job Market Paper
- 2010-15 Stanford Graduate School of Business Fellowship
- 2010 Stanford GSB Jaedicke Award
- 2008-10 New Economic School Fellowship

PERSONAL INFORMATION

Citizenship: Russia (U.S. H-1B visa)