

# PAVEL ZRYUMOV

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## 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    (Revise and Resubmit in JPE)  
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)