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. Persuading Principal to Wait
   Dmitry Orlov, Andrzej Skrzypacz, and Pavel Zryumov
   Journal of Political Economy, 2020.

2. 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. Design of Macro-Prudential Stress Tests (Forthcoming in RFS)
   Dmitry Orlov, Andrzej Skrzypacz, and Pavel Zryumov

2. Dynamic Adverse Selection: Time Varying Market Conditions and Endogenous Entry
   Pavel Zryumov

3. Optimal Security Issuance under Dynamic Information Asymmetry and Stochastic Cash Flows
   Ilya Strebulaev, Haoxiang Zhu, and Pavel Zryumov

Work in Progress

1. Trading Information
   Dmitry Orlov, Andrzej Skrzypacz, and Pavel Zryumov
2. Short-term Debt Overhang
   Kostas Koufopoulos, Giulia Trigilia, and Pavel Zryumov
3. Credit Market Competition and Interbank Lending
   Yunzhi Hu and Pavel Zryumov

Conferences and Invited Seminars

2020 University of Wisconsin Brownbag*, UNC Junior Finance Roundtable, Michigan Ross

2019 Rochester Simon Brownbag

2018 AFA, Finance Theory Group, WFA*, SED, FIRS, SFS Cavalcade*, Midwest Macro, North American Econometric Society*, Minnesota-Chicago Accounting, MIT Sloan, UW Foster, McGill*, Calgary*, Central Bank Russia*

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, Review of Economic Studies, Journal of Finance, Review of Financial Studies, Journal of Financial Economics, Journal of Economic Theory, RAND, Management Science, Review of Finance, Journal of Industrial Economics

Teaching

2018-present	Continuous Time Methods in Finance - PhD at Simon
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. Permanent Resident)