

Sergei Glebkin

INSEAD
Boulevard de Constance
77305 Fontainebleau, France

glebkin@insead.edu
sglebkin.com

Education

London School of Economics, *PhD in Finance*, 2016

New Economic School, *MA in Economics*, 2011

Moscow State University, *MSc (BSc) in Physics*, 2010 (2008)

Employment

INSEAD, *Assistant Professor of Finance*, 2016-present

Research Interests

Asset Pricing, Market Microstructure, Information Economics

Working Papers

Funding Constraints and Informational Efficiency (w. N.Gondhi & J.Kuong), *R&R RFS*

Asset Prices and Liquidity with Market Power and Non-Gaussian Payoffs (w. S.Malamud & A.Tegui)

Simultaneous Multilateral Search (w. J.Shen & B.Yueshen)

Liquidity versus Information Efficiency

Working Papers on Hold

Strategic Trading without Normality

Capital Market Equilibrium with Competition Among Institutional Investors (w. D. Makarov)

Conferences and seminars

Includes conference presentations by coauthors; d=discussant.

2020: AFA, Dauphine Hedge Fund Conference (d), Texas Finance Festival, SFS Cavalcade, FIRS, WFA

2019: FIRS, FTG Madrid, Wellington Finance Summit, Paris December Meeting

2018: HEC-McGill Winter Finance Workshop, Adam Smith Workshop, WFA, EFA, INSEAD Finance Symposium, European Capital Markets Workshop (Cass), Frontiers of Finance, Alberta School of Business, TAU Finance Conference

2017: European Winter Finance Summit, Paul Woolley Centre (d), FTG London (Evening Session), INSEAD Finance Symposium, WFA, EFA (d), NFA (d), NES 25th Anniversary Conference

2016: University of Toronto (Econ), HEC Montreal, McGill, INSEAD, Kellogg, SFS Cavalcade, EFA (d), NFA

2015: Econometric Society World Congress

2014: LBS Trans-Atlantic Doctoral Conference, Econometric Society European Meeting

2013: Annual Meeting of European Financial Management Association

Teaching Experience

INSEAD Corporate Financial Policy (MBA, 2017 - present), Continuous Time Finance (PHD, 2018 - present)

Refereeing

Review of Economic Studies, Journal of Finance, Review of Financial Studies, Journal of Economic Theory, Review of Asset Pricing Studies