

Sergei Glebkin

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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

Simultaneous Multilateral Search (*w. J. Shen & B. Yueshen*), *R&R RFS*

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. Teguia*)

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