

# 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**

## Publications

**Funding Constraints and Informational Efficiency** (w. N.Gondhi & J.Kuong), *RFS* 2021

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

**Illiquidity and Higher Cumulants** (w. S.Malamud & A.Tegui), *RFS*, *forthcoming*

## Working Papers

**When Large Traders Create Noise** (with John Kuong) R&R JFE

## Working Papers on Hold

**Strategic Trading without Normality**

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

**Liquidity versus Information Efficiency**

## Conferences and seminars

*Includes conference presentations by coauthors; d=discussant.*

**2022:** AFA, INSEAD Finance Symposium (d), HEC-CEPR Conference (d)

**2021:** EPFL, Collegio Carlo Alberto, INSEAD Finance Symposium (d), JEDC Conference on Markets and Economies with Information Frictions (d)

**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**

Econometrica, Review of Economic Studies, Journal of Finance, Review of Financial Studies, Journal of Economic Theory, AEJ: Micro, Management Science, Review of Asset Pricing Studies, Journal of Financial and Quantitative Analysis