

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*), **accepted at RFS**

Working Papers

Simultaneous Multilateral Search (*w. J.Shen & B.Yueshen*), **R&R RFS**
Asset Prices and Liquidity with Market Power and Non-Gaussian Payoffs (*w. S.Malamud & A.Teguia*), **R&R RFS**
When Large Traders Create Noise (with John Kuong)

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

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

Review of Economic Studies, Journal of Finance, Review of Financial Studies, Journal of Economic Theory, AEJ: Micro, Review of Asset Pricing Studies