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

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

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

Liquidity versus Information Efficiency

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

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), FIRS (scheduled)

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 Fymposium, 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