

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

Publications

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

Simultaneous Multilateral Search (w. J. Shen & B. Yueshen), *RFS* 2023

Illiquidity and Higher Cumulants (w. S. Malamud & A. Teguia), *RFS* 2023

When Large Traders Create Noise (w. J. Kuong), *JFE*, *forthcoming*

Conferences and seminars

d=discussant, c=conference presentations by coauthors, x=conference canceled due to COVID 19; d=discussant.

2024: AFA

2023: University of Essex, University of South Florida, WFA (c), INSEAD Finance Symposium, SFS Cavalcade(d), HEC-McGill Winter Finance Workshop (d)

2022: AFA (c), 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 (x), SFS Cavalcade (c), FIRS, WFA (c)

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

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

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