## Vladimir Levin

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L-1359, Luxembourg

RESEARCH Interests Market Microstructure, Liquidity, Portfolio Optimization

EDUCATION

University of Luxembourg, Luxembourg, LU

Department of Finance

Ph.D. in Finance 2017 – Present M.Sc. in Economics and Finance 2016 – 2017

Higher School of Economics, Moscow, RU

 $M.Sc. \ in \ Economics$  2015 - 2017

Working Papers Dark Trading and Financial Markets Stability

Impact of new hidden order on NASDAQ

(with J. Gonçalves and R. Kräussl)

Dark Trading and Price Discovery

Limit order book model with information asymmetry

(single author)

Teaching

University of Luxembourg, Luxembourg, LU

EXPERIENCE

Instructor

• Empirical Finance (M.Sc. Economics and Finance)

Winter 2019, 2020

Last updated: July 28, 2020

Teaching Assistant

• Probability and Statistics (B.Sc. Management) Spring 2019, 2020

• Financial Microeconomics (M.Sc. Wealth Management) Winter 2018

Presentations

**2020** (includes scheduled)

Workshop on Critical Transitions in Complex Systems, London, UK

2019

Summer School on Market Microstructure, Lugano, CH

Workshop on Financial Markets and Nonlinear Dynamics, Paris, FR

ERNSI Workshop, Maastricht, NL

2018

SoFiE Financial Econometrics Summer School, Shanghai, CN

Honors and Awards	PRIDE project "Critical Transitions in Complex Systems" Best Master Thesis in Economics and Finance	2017 – Present 2017
Non-Academic Professional Experience	Kelly Services Inc., Moscow, RU Finance Department, Intern	2016
Computing	R, MATLAB, Julia, Stata, IATEX	
Languages	English (Fluent), Russian (Native), French (Intermediate), Luxembourgish (Intermediate)	