# Vladimir Levin

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## Contact Information

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## 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 Experience

**University of Luxembourg**, Luxembourg, LU

*Instructor*

- Empirical Finance (M.Sc. Economics and Finance) — Winter 2019, 2020

*Teaching Assistant*

- Probability and Statistics (B.Sc. Management) — Spring 2019, 2020
- Financial Microeconomics (M.Sc. Wealth Management) — Winter 2018

## Presentations

**2021** (includes scheduled)
The American Finance Association Annual Meeting (online)

**2020**
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

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