## Vladimir Levin

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L-1359, Luxembourg

Research Market Microstructure, Liquidity, Portfolio Optimization

Interests

**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 Dark Trading and Financial Markets Stability

Papers 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

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