Vladimir Levin

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Contact Information

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Research Interests

Market Microstructure, Dark Trading, 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 Pools and Price Discovery in Limit Order Markets
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**	
	The Finance Symposium, Chania, GR	
	19th Annual International Conference on Finance, Athens, GR	
	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	
HONORS AND AWARDS	Best PhD Student in Finance	2020
	PRIDE project "Critical Transitions in Complex Systems"	2017
	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, Mathematica, VBA, LaTeX, SQL	
LANGUAGES	English (fluent), Russian (native), French (intermediate), Luxembourgish (intermediate)	