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

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