

Alexey Ivashchenko

Assistant Professor of Finance (tenure-track)
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Academic positions

- **Vrije Universiteit Amsterdam, School of Business and Economics** 2020–...
Assistant Professor of Finance (tenure-track)

Working papers

- **Call Me Maybe: Anomalies in Callable Bond Prices** [SSRN link](#)
Co-authored with [Michael Rockinger](#)
Presentations: Morgan Stanley, VU Amsterdam
- **Transaction Costs and Capacity of Systematic Corporate Bond Strategies** [SSRN link](#)
Co-authored with [Robert Kosowski](#)
Awards and Grants: INQUIRE Europe Research Grant (2021)
Presentations: CEPR ESSFM, BlackRock, INQUIRE UK, BlueCove
- **Corporate Bond Price Reversals** [SSRN link](#)
Presentations: Microstructure Exchange, VU Amsterdam, Nova SBE, WU Vienna, Frankfurt School of Finance and Management, HEC Montreal, Bank of England, University of St. Gallen, HEC Paris PhD Workshop, University of Geneva, SFI Research Days, University of Lausanne
- **Credit Spreads, Daily Business Cycle, and Corporate Bond Returns Predictability** [SSRN link](#)
Presentations: WBS Frontiers of Finance, AFA PhD Poster, AFFI, HEC Paris PhD Workshop, University of Lausanne
- **(In)frequently Traded Corporate Bonds** [SSRN link](#)
Presentations: AFA PhD Poster, HEC Paris PhD Workshop, Bank of England, Cambridge–Lausanne Workshop, SFI Research Days

Published papers

- **Non-Standard Errors** (jointly with Albert Menkveld and >300 co-authors) [SSRN link](#)
Journal of Finance (2023, forthcoming)

Education

- **Swiss Finance Institute PhD Program at the University of Lausanne** Lausanne, CH
PhD in Finance 2014 – 2020
- **HEC Paris** Paris, FR
M.Sc. in International Finance, with the highest honors 2012 – 2013
- **Lomonosov Moscow State University** Moscow, RU
B.Sc., M.Sc. in Mathematical Economics, both with the highest honors 2004 – 2010

Teaching experience

VU Amsterdam, MSc in Finance: Financial Markets and Institutions, Lecturer 2020 – present
HEC Lausanne, MSc in Finance: Asset Pricing and Long-term Portfolio Management, TA 2019 – 2020
HEC Lausanne, MSc in Finance: Fixed Income and Credit Risk, TA 2017 – 2020
HEC Lausanne, MSc in Finance: Advanced Derivatives, TA 2015 – 2017
HEC Lausanne, MA in Management: Advanced Corporate Finance, TA 2016 – 2017
HSE Moscow, MSc in International Economics: Topics in International Finance, lecturer 2015 – 2019