

Alexey Ivashchenko

Assistant Professor of Finance (tenure-track)
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Working Papers

- **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, SFI 2019 Job Market Workshop, University of St. Gallen, HEC Paris 2019 PhD Workshop, University of Geneva, SFI 2019 Research Days Gerzensee, University of Lausanne
- **Credit Spreads, Daily Business Cycle, and Corporate Bond Returns Predictability** [SSRN link](#)
Presentations: WBS 2018 Frontiers of Finance (poster), AFA 2018 PhD Poster, AFFI 2018, HEC Paris 2017 PhD Workshop, University of Lausanne
- **(In)frequently Traded Corporate Bonds** (jointly with Artem Neklyudov) [SSRN link](#)
Presentations: AFA 2019 PhD Poster, HEC Paris 2018 PhD Workshop, Bank of England, Cambridge-Lausanne Workshop, Gerzensee SFI 2018 Research Days Gerzensee, University of Lugano (co-author)

Work in Progress

- **Capacity of Corporate Bond Smart Beta Strategies** (jointly with Robert Kosowski)
- **Leverage Constraints, Macroeconomic Shocks, and Credit Spreads: a General Equilibrium Approach**
Presentations: SFI 2016 Research Days Gerzensee, University of Lausanne

Education

- **Swiss Finance Institute PhD Program at the University of Lausanne** Lausanne, CH
PhD candidate 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

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
Lomonosov Moscow State University, BSc in Economics: Macroeconomics, TA	2010 – 2012

Non-Academic Work Experience

- **East Capital Asset Management** Paris, FR
Research Analyst 2013
- **Russian Energy Agency** Moscow, RU
Head of Macro 2011 – 2012
- **Institute for Energy and Finance** Moscow, RU
Macroeconomic Analyst 2008 – 2011

Awards, Grants & Honours

Macro Finance Society Travel Grant to attend the MFS Workshop	2019
AFA Annual Meeting PhD Travel Grant	2018
Best Discussant Doctoral Award at SFI Research Days at Gerzensee, Swiss Finance Institute	2016
Swiss Finance Institute doctoral scholarship	2014
Merit-based excellence scholarship, Sberbank	2008

Invited Workshops

MIT-FARFE Capital Markets Research Workshop	2017
UPenn Macro-Finance Workshop	2016

Refereeing

Journal of Financial Markets

Non-Profit Activity

- **Economics and Mathematics School at Lomonosov MSU** Moscow, RU
Lecturer / Director 2004 – 2007 | 2010 – 2011

For-Profit Consulting Services

- **Institute for Energy and Finance** Moscow, RU
Quant Advisor 2014 – 2019

Skills

- Research software: R, Matlab (incl. Dynare), \LaTeX , Python, Stata
- Languages: Russian (native), English (fluent), French (conversational)

Other

Russian citizen, keen tennis player.

References

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