

Alexey Ivashchenko

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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** [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

- **Transaction Costs and Capacity of Systematic Corporate Bond Strategies** (jointly with Robert Kosowski)
Awards and grants: INQUIRE Europe 2021 research grant
- **Call Me Maybe: Anomalies in Callable Bond Prices** (jointly with Michael Rockinger)
Presentations: Morgan Stanley (2022)
- **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 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

Awards, Grants & Honours

INQUIRE Europe Research Grant	2021
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