Olga A. Obizhaeva

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ACADEMIC APPOINTMENTS

2018 – now Stockholm School of Economics, Stockholm, SWEDEN

Finance department Assistant Professor

EDUCATION

2012 - 2017 London School of Economics, London, UK

Finance department PhD in Finance

2009 – 2011 New York University, New York, NY, USA

The Courant Institute of Mathematical Sciences MS Mathematics in Finance

2002 – 2007 Moscow State University, Moscow, Russia

Applied Mathematics and Computer Science Specialist (Diploma) in Applied Mathematics

RESEARCH INTERESTS: asset management, empirical asset pricing, market microstructure.

WORKING PAPERS

Fundraising in the Hedge Fund Industry (job market paper)

Order Shredding, Invariance, and Stock Returns

with Albert S. Kyle and Anna A. Obizhaeva

Size of Share Repurchase and Market Microstructure

PROFESSIONAL EXPERIENCE

2011 – 2011 Bracebridge Capital, Boston, MA, USA

Research team Intern

2007 – 2008 Barclays Capital, London, UK

Emerging Markets Interest Rates Exotics trading desk Quantitative Associate

TEACHING EXPERIENCE

| 2017 - 2017 | Teaching assistant for Prof. A.Agrawal (Applied Corporate Finance), LSE |
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| 2016 - 2016 | Teaching assistant for Prof. A.Agrawal (Applied Corporate Finance), LSE |
| 2015 - 2015 | Teaching assistant for Prof. P.Saffi (Applied Corporate Finance), LSE |
| 2013 - 2014 | Teaching assistant for Prof. R.Payne and Prof. C.Polk (Principles of Finance), LSE |

SCHOLARSHIPS, GRANTS, AWARDS

| 2016 - 2017 | LSE Systemic Risk Center Studentship |
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| 2012 - 2016 | LSE Scholarship |

CONFERENCES, PRESENTATIONS, AND SEMINARS

| 2018 | Frankfurt School of Finance and Management, Stockholm School of Economics, Rice |
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| | University. |

- 2017 London School of Economics, Session chair at Russian Business Week at LSE, New Economic School, Higher School of Economics.
- 2016 London School of Economics, Session chair at Russian Business Week at LSE.
- 2015 London School of Economics.
- 2014 PhD Workshop at INSEAD, London School of Economics.

REFERENCES

| Prof. Dong Lou | Prof. Albert (Pete) Kyle | Prof. Michela Verardo |
|----------------------------|------------------------------|----------------------------|
| London School of Economics | University of Maryland | London School of Economics |
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