Alexey Ivashchenko

Assistant Professor of Finance (tenured)
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Academic positions

- **Vrije Universiteit Amsterdam, School of Business and Economics** — 2020–. . .
  Assistant Professor of Finance (with tenure, since 2025)

Working Papers

- **The Market for Voluntary Carbon Offsets** — SSRN
  Joint with Florian Berg, Marco Ceccarelli, Florian Heeb, Roberto Rigobon, and Remco Zwinkels
- **Integrating Credit and Equity Markets: A Novel Benefit of Convertible Bonds** — SSRN
  Joint with Rex Wang
- **Secondary Market Liquidity and Primary Market Borrowing Cost: the Case of Privately Placed Bonds**
  Joint with Tanja Artiga González, Hebert Rijken, and Marc Schauten
- **Credit Spreads, Daily Business Cycle, and Corporate Bond Returns Predictability** — SSRN

Main publications

- **Call Me Maybe: Corporate Bond Prices upon Missed Call Opportunities** — SSRN
  Financial Management (2025) | Joint with Michael Rockinger
- **Transaction Costs and Capacity of Systematic Corporate Bond Strategies** — SSRN
  Financial Analysts Journal (2024) | Joint with Robert Kosowski | INQUIRE Europe Research Grant (2021)
- **Corporate Bond Price Reversals** — SSRN
  Journal of Financial Markets (2024)

Other publications

- **Non-Standard Errors** — SSRN
  Journal of Finance (2024) | Joint with Albert Menkveld and >300 co-authors
- **(In)frequently Traded Corporate Bonds and Pricing Implications of Liquidity Dry-Ups** — SSRN
  Finance Research Letters (2025)

Education

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

Teaching experience

VU Amsterdam, MSc in Finance (Honours FinTech program): Algo Trading, lecturer . . . . . 2025 – present
VU Amsterdam, Part-time PhD program: Statistics, lecturer . . . . 2025 – present
VU Amsterdam, MSc in Finance: Financial Markets and Institutions, lecturer . . . . 2020 – present
HEC Lausanne, MSc in Finance: TA for Asset Pricing and Long-term Portfolio Management,
Fixed Income and Credit Risk, Advanced Derivatives, Advanced Corporate Finance . . . . 2015 – 2020

Refereeing

Management Science, Review of Asset Pricing Studies, Journal of Financial Markets, Financial Analysts Journal