

# Vladimir Levin

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CONTACT INFORMATION University of Luxembourg  
Department of Finance (DF)  
6, rue Richard Coudenhove-Kalergi  
L-1359, Luxembourg  
*Phone:* (+352) 46 66 44 5826  
*Email:* vladimir.levin@uni.lu  
*Web:* www.vladimirlevin.com

RESEARCH INTERESTS Market Microstructure, Liquidity, Portfolio Optimization

EDUCATION **University of Luxembourg**, Luxembourg, LU  
**Department of Finance**  
*Ph.D. in Finance* 2017 – Present  
*M.Sc. in Economics and Finance* 2016 – 2017  
**Higher School of Economics**, Moscow, RU  
*M.Sc. in Economics* 2015 – 2017

WORKING PAPERS **Dark Trading and Financial Markets Stability**  
*Impact of new hidden order on NASDAQ*  
(with J. Gonçalves and R. Kräussl)  
**Dark Trading and Price Discovery**  
*Limit order book model with information asymmetry*  
(single author)

TEACHING EXPERIENCE **University of Luxembourg**, Luxembourg, LU  
*Instructor*  
• Empirical Finance (M.Sc. Economics and Finance) Winter 2019, 2020  
*Teaching Assistant*  
• Probability and Statistics (B.Sc. Management) Spring 2019, 2020  
• Financial Microeconomics (M.Sc. Wealth Management) Winter 2018

PRESENTATIONS **2021** (includes scheduled)  
The American Finance Association Annual Meeting (online)  
**2020**  
Workshop on Critical Transitions in Complex Systems, London, UK  
**2019**  
Summer School on Market Microstructure, Lugano, CH  
Workshop on Financial Markets and Nonlinear Dynamics, Paris, FR  
ERNSI Workshop, Maastricht, NL  
**2018**  
SoFiE Financial Econometrics Summer School, Shanghai, CN

HONORS AND AWARDS	Best PhD Student in Finance	2020
	PRIDE project “Critical Transitions in Complex Systems”	2017
	Best Master Thesis in Economics and Finance	2017
NON-ACADEMIC PROFESSIONAL EXPERIENCE	<b>Kelly Services Inc.</b> , Moscow, RU <i>Finance Department, Intern</i>	2016
COMPUTING	R, MATLAB, Julia, Stata, Mathematica, VBA, $\text{\LaTeX}$ , SQL	
LANGUAGES	English (fluent), Russian (native), French (intermediate), Luxembourgish (intermediate)	