

Nataliya Gerasimova

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 Helleveien 30
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 Norway

EMPLOYMENT

- Assistant Professor August 2017 - present
 Norwegian School of Economics

EDUCATION

- Ph.D. Candidate September 2011 - June 2017
 University of Lausanne, Swiss Finance Institute
- Visiting Scholar February 2016 - July 2016
 Georgia State University
- MSc in Economics October 2011
 Rheinische Friedrich-Wilhelms-Universitaet Bonn, Germany
- Diploma in Mathematical Methods in Economics June 2009
 Moscow State University of Economics, Statistics and Informatics, Russia
- Secondary School Diploma, June 2004
 School 38, Moscow, Russia

WORKING PAPERS

- Is Government Contracting Fair? Estimating the Value of Female Politicians for Women-Owned Firms (with Maximilian Rohrer), 2020
- And the AR Goes to... Shock to Brand Capital: Evidence from the Oscars (with Damiano Maggi), 2019
- Are Coins a Legitimate Source of Start-up Financing? (with Carsten Bienz and Walt Pohl), 2019
- House of Funds, 2018
- Strategic Interaction between Hedge Funds and Prime Brokers (with Eric Jondeau), 2018
- Do Prime Brokers Induce Similarities in Hedge Funds Performance?, 2014
- Measuring Leverage in the Hedge Fund Sector, 2013

WORK IN PROGRESS

- How Constrained are Hedge Funds? (with Roberto Steri), 2016

AWARDS AND
SCHOLAR-
SHIPS

- NHH FIBE 2020 Publishers' Award January 2020
- AFA Student Travel Grant January 2016
- Best Doctoral Paper Award
21st Annual MFS Conference June 2014
- Graduate Student Fellowship,
Swiss Finance Institute September 2011 - August 2012
- 2nd place in International Student Olympiad "Business and Management"
on the section "Operation Research in Economics" December 2008

CONFERENCE
AND
WORKSHOP
PRESENTATI-
ONS

- Paris December Finance Meeting (December 2020)
- Brown Bag Seminar Norwegian School of Economics (Bergen, June 2020)
- Future of Financial Information Webinar Series (online, April 2020)
- FIBE 2020 (Bergen, January 2020)
- YFS 2019 (Brighton, June 2019)
- 2nd Marstrand Finance Conference (Marstrand, June 2019)
- Brown Bag Seminar Norwegian School of Economics (Bergen, April 2019)
- The Second Toronto FinTech Conference (Toronto, March 2019)
- Brown Bag Seminar Norwegian School of Economics (Bergen, December 2018)
- Nordic Finance Network Young Scholars Workshop (Bergen, November 2018)
- DGF Conference (Trier, September 2018)
- IFABS Conference (Porto, July 2018)
- FMA European Conference (Kristiansand, June 2018)
- Netspar International Pension Workshop (Leiden, February 2018)
- FMA Consortium on Trading Strategies and Institutional Investing (Cambridge, January 2018)
- 30th Australasian Finance & Banking Conference (Sydney, December 2017)
- Auckland Finance Meeting (Queenstown, December 2017)
- Nova - BPI Asset Management Conference (Lisbon, November 2017)
- China International Conference in Finance (Hangzhou, July 2017)
- World Finance Conference (Cagliari, July 2017)
- Collegio Carlo Alberto (Turin, February 2017)
- Vienna University of Economics and Business (Vienna, February 2017)
- University of Vienna (Vienna, February 2017)

- University of Groningen (Groningen, January 2017)
- Rotterdam School of Management (Rotterdam, January 2017)
- Norwegian School of Economics (Bergen, January 2017)
- Bank of Canada (Ottawa, January 2017)
- Brown Bag Seminar University of Lausanne (Lausanne, October 2016)
- China International Conference in Finance (Xiamen, July 2016)
- Alternative Investments Conference (Monaco, June 2016)
- Eastern Finance Association (Baltimore, April 2016)
- Southern Finance Association (Florida, November 2015)
- SFI Research Days (Gerzensee, June 2015)
- Amsterdam DSF/TI PhD Seminars (Amsterdam, November 2014)
- World Finance Conference (Venice, July 2014)
- 21st Annual MFS Conference (Prague, June 2014), Best Doctoral Paper Award
- 6th International IFABS Conference (Lisbon, June 2014)
- SFI Research Days (Gerzensee, June 2014)
- Ph.D. Workshop at the 31st International French Finance Association Conference (Aix-en-Provence, May 2014)
- MEKON 2014 (Ostrava, February 2014)

SELECTED DISCUSSIONS

- 2nd Future of Financial Information Conference (online, May 2020)
- Nordic Finance Network Young Scholars Workshop (Stockholm, November 2019)
- EFA Conference (Lisbon, August 2019)
- Dolomites Winter Finance Conference (Bruneck-Brunico, February 2019)
- DGF Conference (Trier, September 2018)
- IFABS Conference (Porto, July 2018)
- FMA European Conference (Kristiansand, June 2018)
- Bergen FinTech Conference (Bergen, June 2018)
- Netspar International Pension Workshop (Leiden, February 2018)
- 30th Australasian Finance & Banking Conference (Sydney, December 2017)
- China International Conference in Finance (Hangzhou, July 2017)

TEACHING

- Investments, 2018 - 2020

PREVIOUS WORK EXPERIENCE

- Moscow Region Government
Pregraduation practice February - April 2009
- Investment bank JP Morgan, Moscow, Russia
Trainee in the Department of Derivatives and Structured Products August 2007

ADDITIONAL
INFORMATION

LANGUAGES: Russian native; English fluent; Norwegian intermediate; German intermediate

IT SKILLS:

programming languages: Matlab, Wolfram Mathematica, R, Python
statistical packages: EViews, SAS, SPSS, Stata, Statistica

Bergen, 27 September 2020