# Pedro Tremacoldi-Rossi

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# Positions

Postdoctoral Research Scholar, Department of Economics, Columbia University, 2022-

### Research Interests

Financial Markets and Institutions, Market Microstructure

### **PAPERS**

"Financial Regulation and Automation Adoption: Evidence from Stock Trading Firms"

• Brattle Group Ph.D. Candidate Award For Outstanding Research, Western Finance Association (2022)

"In Good Times and in Bad: High-Frequency Market Making Design, Liquidity, and Asset Prices" with Simon N. M. Schmickler

- Ben Bernanke Prize in Financial and Monetary Economics, Bendheim Center for Finance, Princeton University (2021)
- BlackRock Applied Research Award Finalist, BlackRock (2021)

"The Bias of Simple Bid-Ask Spread Estimators" with Scott H. Irwin

"Spillover Effects of Payouts on Asset Prices and Real Investment" with Simon N. M. Schmickler

"Manipulating Algorithmic Markets" with Scott H. Irwin & Conner Naughton

"The Impact of International Students on Housing Markets" Canadian Journal of Economics, 2023 with Tatiana Mocanu

"Unions, Strikes, and Public Education: Evidence from Brazilian Universities" with Tatiana Mocanu & Oto Montagner

"Leverage Contagion" with Sun Yong Kim

"The Effect of Shortening the Settlement Cycle in Equity Trading" with Vimal Balasubramaniam, Lakshmi Naaraayanan & Pradeep K. Yadav

"Time Bunching: Market Efficiency When Coders Are Human" with Conner Naughton

"Ladder Bunching: Market Efficiency When Humans Are Coded"

# **EDUCATION**

Ph.D., Agricultural and Applied Economics, University of Illinois at Urbana-Champaign, 2022

M.S., Agricultural and Applied Economics, University of Illinois at Urbana-Champaign, 2017

B.Sc. (Bacharel em Ciências), Economics, University of São Paulo, 2014

### Presentations

<sup>†</sup>Presented by coauthor

2023: SOLE (Philadelphia), IAQF/Thalesians Seminar (Fordham University)

**2022:** Future of Financial Information Conference (Stockholm Business School), Commodity and Energy Markets Association Meeting (Chicago), Western Finance Association Meeting (Portland), Yale SOM<sup>†</sup>, Columbia Business School<sup>†</sup>, Northwestern Kellogg<sup>†</sup>, UC Berkeley Haas<sup>†</sup>, INSEAD<sup>†</sup>, Dartmouth Tuck<sup>†</sup>, Emerging Markets Conference (XKDR Forum-Trustbridge-Vanderbilt Law School), Vanderbilt Owen<sup>†</sup>, Cornerstone, Georgetown McDonough<sup>†</sup>, Johns Hopkins Carey<sup>†</sup>, Washington University Olin<sup>†</sup>, University of Maryland Smith<sup>†</sup>, University of Miami Herbert<sup>†</sup>, Simon Fraser Beedie, University of Virginia Darden<sup>†</sup>, Federal Reserve Board<sup>†</sup>, PIMCO<sup>†</sup>, BlackRock<sup>†</sup>

**2021:** AEA ASSA (poster), Australasian Meeting of the Econometric Society (University of Melbourne), North American Summer Meeting of the Econometric Society (Université du Québec à Montréal), European Summer Meeting of the Econometric Society (University of Copenhagen), Young Economists Symposium (Princeton University)\*†, Inter-Finance Ph.D. Seminar Series<sup>†</sup>, B3 Exchange<sup>†</sup>, Civitas Seminar (Princeton University)<sup>†</sup>

**2020:** AFA (Ph.D. Poster Session) and AREUEA<sup>†</sup> ASSA Conference (San Diego), EALE-SOLE-AASLE World Conference (Berlin), Junior Migration Seminar (CERDI-PSE-LISER-University of Luxembourg-Universidad Carlos III-CEPII-IC Migrations-World Bank), Young Economists Symposium (University of Pennsylvania), Empirics and Methods in Economics Conference (Northwestern University), 42th Meeting of the Brazilian Econometric Society

2019: Empirics and Methods in Economics Conference (University of Chicago)

2018: 13th Meeting of the Urban Economics Association (Columbia University)<sup>†</sup>

### AWARDS AND GRANTS

Outstanding Dissertation Award, UIUC, 2023 NSE-NYU Stern Initiative on the Study of Indian Financial Markets Grant, 2022 The Brattle Group Ph.D. Candidate Awards For Outstanding Research, WFA, 2022 Teachers Ranked as Excellent, UIUC, 2020

### Teaching

Financial Economics (MA), Columbia University, Spring 2023, 2024 Commodity Futures and Options, UIUC, Spring 2019—2021 Commodity Price Analysis, UIUC, Fall 2019

#### Refereeing

Journal of Finance, American Journal of Agricultural Economics, Journal of Commodity Markets, Energy Journal, Economics Bulletin