

Dmitry Orlov

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Employment

Assistant Professor of Finance, University of Wisconsin School of Business	2019 – present
Assistant Professor of Finance, Simon School of Business	2014 – 2019

Education

PhD in Financial Economics, Stanford Graduate School of Business	2009 – 2014
BA, Department of Mechanics and Mathematics, Moscow State University	2004 – 2009
MA, Data Analysis School, Moscow Institute of Physics and Technology	2007 – 2009

Research

Published Papers

“On Two Approaches to Coherent Risk Contribution,” with Alexander Cherny, 2011, *Mathematical Finance*, 557 – 571.

“Sizing Up Repo,” with Arvind Krishnamurthy and Stefan Nagel, 2014, *The Journal of Finance*, 2381 – 2417.

“Persuading the Principal to Wait,” with Andrzej Skrzypacz and Pavel Zryumov, forthcoming in *Journal of Political Economy*.

Working Papers

“Frequent Monitoring in Dynamic Contracts,” revise and resubmit in *Journal of Economic Theory*.

“Design of Macro-Prudential Stress Tests,” with Andrzej Skrzypacz and Pavel Zryumov, reject and resubmit in *Review of Financial Studies*.

“Intermediated Asymmetric Information, Compensation, and Career Prospects”, with Ron Kaniel.

Work-in-Progress

“Debt and Human Capital”, with Felipe Varas and Pavel Zryumov.

Conference and Seminar Presentations

(* presented by a coauthor)

2020: Gies College of Business, Temple University*.

2019: UNC-Duke Corporate Finance Conference, SFS Cavalcade, SIAM, University of Rochester (Economics), Stanford SITE, University of Wisconsin (Economics, scheduled), Case Western University*.

2018: MIT Sloan*, Finance Theory Group Meeting (MIT)*, SFS Cavalcade, Midwest Macroeconomics Meeting*, WFA, FIRS*, North American Econometric Society Meeting, UBC Summer Conference, Haskayne School of Business, Desautels School of Management, Wisconsin School of Business, Queen's Smith School of Business, Colorado Winter Finance Conference.

2017: Boston University, Finance Theory Group Meeting (Boulder), New York University (Economics), University of Rochester Department (Mathematics), Boston Fed Stress Test Conference*, EIEF Junior Conference*, Wharton Liquidity and Financial Fragility Conference.

2016: Midwest Economic Theory meeting, EIEF Junior Conference, North American Econometric Society meeting, SITE*, European Econometric Society meeting*, University of Pennsylvania*, University of Chicago (Economics)*, Chicago Booth*, Wharton School*, HEC Lausanne and EPFL*, San Diego Rady School of Management.

2015: University of Rochester (Economics).

2014: University of Rochester, University of North Carolina at Chapel Hill, Imperial College, INSEAD, London School of Economics, University of Geneva (SFI), Higher School of Economics, Duke University, SITE, SED.

Professional Service

Memberships: Finance Theory Group.

Referee Work: American Economic Journal: Microeconomics, American Economic Review, Econometrica, International Journal for Central Bankers, Journal of Accounting Research, Journal of Banking and Finance, Journal of European Economic Association, The Journal of Finance, Journal of Financial Economics, Journal of Political Economy, Management Science, RAND Journal of Economics, Review of Financial Studies.

Conference Program Committees: Colorado Winter Finance Summit, Finance Theory Group (Rochester), Midwest Finance Association, Cambridge Corporate Finance Theory Symposium, Northern Finance Association.

Teaching

FIN 330, Derivative Securities (Undergraduate), 2020 – present.

FIN 411, Investments (MSF, Undergraduate), 2014 – 2018.

– Teaching distinction award, fall 2017.

FIN 511, Agency Theory (PhD), 2016, 2018.

FIN 523, Advanced Agency Theory (PhD), 2016, 2019.

Last updated: March 13, 2020

www.dmitryorlov.com