

Konstantin Sokolov

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EMPLOYMENT

Associate Professor, Wunderlich Chair of Excellence in Finance, University of Memphis	2023-present
Assistant Professor, University of Memphis	2018-2023
Assistant Professor, Rochester Institute of Technology	2017-2018

PUBLICATIONS

Strategic Liquidity Provision and Extreme Volatility Spikes, with J. Brogaard and J. Zhang, forthcoming at the *Management Science*

Do Stock Exchanges Specialize? Evidence from the New Jersey Transaction Tax Proposal, 2023, with R. Irtisam, *Journal of Banking and Finance* 154, 106942.

Ransomware Activity and Blockchain Congestion, 2021, *Journal of Financial Economics* 141, 771-782

Unfiltered Market Access and Liquidity: Evidence from the SEC Rule 15c3-5, with B. Chakrabarty, P.K. Jain and A. Shkilko, 2021, *Management Science* 67, 1183-1198

- Best paper award, Auckland Finance Meeting

Every Cloud Has a Silver Lining: Fast Trading, Connectivity and Trading Costs, with A. Shkilko, 2020, *Journal of Finance* 75, 2899-2927.

- Journal of Finance Dimensional Fund Advisors First Prize
- Best paper award, Northern Finance Association
- Best paper award, SIX Swiss Exchange

High-Frequency Trading and Extreme Price Movements, with J. Brogaard, A. Carrion, T. Moyaert, R. Riordan and A. Shkilko, 2018, *Journal of Financial Economics* 128, 253-265

Factor Models for Binary Financial Data, with F. Perez and A. Shkilko, 2015, *Journal of Banking and Finance* 61, S177-S188

WORK IN PROGRESS

Who Benefits from Securities Exchange Innovation? with A. Shkilko and E. Yelagin

- R&R at the *Review of Finance*

X Bots and Earnings Announcements, with J. Hanousek Jr. and J. Hanousek Sr.

Does Vote Trading Improve Voting Outcome? with N. Das and S. Mishra

Cybersecurity Investment Externality, with J. Huang and P.K. Jain

OTHER RESEARCH

Non-Standard Errors, 2024, with A. Menkveld and a large team of coauthors, *Journal of Finance* 79, 2339-2390.

Management Science Reproducibility Collaboration, 2024, with M. Fišar and a large team of coauthors, *Management Science* 70, 1343-1356.

INVITED PRESENTATIONS

2025 (scheduled): Simon Fraser University, University of Kansas, University of Oklahoma

2024: Keynote speaker to the 13th Conference of the Czech Economic Society, University of Mississippi

2023: Saint Louis University, University of Ottawa

2022: UCLA, University of South Florida, University of Tennessee

2021: Keynote speaker to the 37th International Conference of the French Finance Association, University of St. Andrews

CONFERENCE PRESENTATIONS (include scheduled presentations and presentations by co-authors)

American Finance Association, Western Finance Association, European Finance Association, NBER Market Microstructure Meeting, UBC Summer Finance Conference, Financial Intermediation Research Society Conference, Finance Down Under Conference, Future of Financial Information Conference, Annual Central Bank Workshop on the Microstructure of Financial Markets. Sydney Market Microstructure Meeting, Auckland Finance Meeting, SAFE Market Microstructure Conference, Northern Finance Association, Erasmus Liquidity Conference, Paris Finance Meeting, Mid-Atlantic Research Conference in Finance, Conference of the Swiss Society for Financial Market Research, Financial Management Association

TEACHING

Equity Analysis, Financial Management I, II, International Finance, Investments

EXTERNAL FUNDING

NSF 20-570 Industry-University Cooperative Research Center – preliminary proposal approved (co-PI)

EDUCATION

Ph.D. (Finance), Wilfrid Laurier University, Canada	2012-2017
M.Sc. (Finance), Saint Petersburg State University, Russia	2004-2009