

Konstantin Sokolov

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EMPLOYMENT

Assistant Professor (Finance), George Johnson Research Fellow, University of Memphis	2022-present
Assistant Professor (Finance), University of Memphis	2018-2022
Assistant Professor (Finance), Rochester Institute of Technology	2017-2018

EDUCATION

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

PUBLICATIONS

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

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

How Do Extreme Price Movements End? with J. Brogaard and J. Zhang

- Preparing for the second round submission at the *Management Science*

Do Stock Exchanges Specialize? Evidence from the New Jersey Transaction Tax Proposal, with R. Irtisam

- Preparing for the second round submission at the *Journal of Banking and Finance*

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

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

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

Non-Standard Errors, with A. Menkveld and a large team of coauthors

INVITED PRESENTATIONS

Keynote speaker to the 37th International Conference of the French Finance Association

Invited speaker at the UCLA Anderson School of Business

Invited speaker at the Centre for Responsible Banking and Finance at the 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, Annual Central Bank Workshop on the Microstructure of Financial Markets, Financial Intermediation Research Society Conference, Sydney Market Microstructure Meeting, SAFE Market Microstructure Conference, Erasmus Liquidity Conference, Northern Finance Association, Conference on the Econometrics of Financial Markets, Finance Down Under Conference, Paris Finance Meeting, Mid-Atlantic Research Conference in Finance, Financial Management Association, Auckland Finance Meeting, Conference of the Swiss Society for Financial Market Research

AD HOC REFEREE

National Science Foundation, Journal of Financial and Quantitative Analysis, Management Science, Journal of Banking and Finance, Journal of Empirical Finance, Journal of Financial Research, Journal of International Money and Finance, International Review of Economics and Finance, PLOS One, European Journal of Finance

PHD MENTORING

Rasheek Irtisam, defended 6/2022, - Texas Tech University, visiting, USA

Jianning Huang, defended 4/2020, - University of Manitoba, tenure track, Canada

Jiang Zhang, defended 4/2020, - University of St. Thomas, tenure track, USA

Jonathan Miller, defended 2/2020, - University of Tennessee at Martin, visiting, USA

TEACHING

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