

Konstantin Sokolov

Fogelman College of Business • University of Memphis
3675 Central Avenue, Memphis, TN 38152
E-mail: ksokolov@memphis.edu • www.ksokolov.ca

EMPLOYMENT

Assistant Professor (Finance), University of Memphis	2018-present
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

RESEARCH INTERESTS

Market microstructure, FinTech

PUBLICATIONS

Ransomware Activity and Blockchain Congestion, forthcoming at the *Journal of Financial Economics*

Every Cloud Has a Silver Lining: Fast Trading, Connectivity and Trading Costs, with A. Shkilko, forthcoming at the *Journal of Finance*

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

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

WORKING PAPERS

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

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, 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 Annual Meeting, Auckland Finance Meeting, Conference of the Swiss Society for Financial Market Research, Eastern Finance Association, Financial Management Association European Conference, Financial Risks International Forum, Conference on Recent Developments in Financial Econometrics and Applications

TEACHING

Equity Analysis
Financial Management I, II
International Finance
Investments