

# Konstantin Sokolov

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## EMPLOYMENT

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Assistant Professor (Finance), University of Memphis	2018-present
Assistant Professor (Finance), Rochester Institute of Technology	2017-2018

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## EDUCATION

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

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## RESEARCH INTERESTS

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Market microstructure, FinTech

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## PUBLICATIONS

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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

- 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

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## WORKING PAPERS

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

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

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## SELECT PRESENTATIONS

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Keynote speaker to the 37<sup>th</sup> International Conference of the French Finance Association, 2021

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## PHD MENTORING

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Jianning Huang, 4/2020, current affiliation - St. Francis Xavier University, Canada

Jiang Zhang, 4/2020, current affiliation - University of Virginia

Jonathan Miller, 2/2020, current affiliation - University of Tennessee at Martin

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## TEACHING

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Equity Analysis  
Financial Management I, II  
International Finance  
Investments