

# PEDRO TREMACOLDI-ROSSI

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## POSITIONS

Postdoctoral Research Scholar, Department of Economics, Columbia University, 2022–

## RESEARCH INTERESTS

Financial Markets and Institutions, Market Microstructure

## SELECTED PAPERS

“Financial Regulation and Automation Adoption: Evidence from Stock Trading Firms”

- **Brattle Group Ph.D. Candidate Award For Outstanding Research**, Western Finance Association (2022)

“In Good Times and in Bad: High-Frequency Market Making Design, Liquidity, and Asset Prices”

with Simon N. M. Schmickler

- **Ben Bernanke Prize in Financial and Monetary Economics**, Bendheim Center for Finance, Princeton University (2021)
- **BlackRock Applied Research Award Finalist**, BlackRock (2021)

“The Bias of Simple Bid-Ask Spread Estimators”

with Scott H. Irwin

“Spillover Effects of Payouts on Asset Prices and Real Investment”

with Simon N. M. Schmickler

“Manipulating Algorithmic Markets”

with Scott H. Irwin & Conner Naughton

“Unions, Strikes, and the Quality of Public Education Provision”

with Tatiana Mocanu & Oto Montagner

“The Impact of International Students on Housing Markets” *Canadian Journal of Economics*, 2023

with Tatiana Mocanu

“Leverage Contagion”

with Sun Yong Kim

## PRESENTATIONS

**2024:** Western Finance Association Meeting, HEC-McGill Winter Finance Conference, UC Davis-FMA Napa Finance Conference, Future of Financial Information Conference (discussant) (Stockholm Business School)

**2023:** Society of Labor Economists Conference, IAQF/Thalesians Seminar (Fordham University)

**2022:** Future of Financial Information Conference (Stockholm Business School), Commodity and Energy Markets Association Meeting, Western Finance Association Meeting, Yale SOM<sup>†</sup>, Columbia Business School<sup>†</sup>, Northwestern Kellogg<sup>†</sup>, UC Berkeley Haas<sup>†</sup>, INSEAD<sup>†</sup>, Dartmouth Tuck<sup>†</sup>, Emerging Markets Conference (XKDR Forum-Trustbridge-Vanderbilt Law School), Vanderbilt Owen<sup>†</sup>, Cornerstone, Georgetown McDonough<sup>†</sup>, Johns Hopkins Carey<sup>†</sup>, Washington

University of Olin<sup>†</sup>, University of Maryland Smith<sup>†</sup>, University of Miami Herbert<sup>†</sup>, Simon Fraser Beedie, University of Virginia Darden<sup>†</sup>, Federal Reserve Board<sup>†</sup>, PIMCO<sup>†</sup>, BlackRock<sup>†</sup>

**2021:** AEA ASSA (poster), Australasian Meeting of the Econometric Society (University of Melbourne), North American Summer Meeting of the Econometric Society (Université du Québec à Montréal), European Summer Meeting of the Econometric Society (University of Copenhagen), Young Economists Symposium (Princeton University)<sup>\*†</sup>, Inter-Finance Ph.D. Seminar Series<sup>†</sup>, B3 Exchange<sup>†</sup>, Civitas Seminar (Princeton University)<sup>†</sup>

**2020:** AFA (Ph.D. Poster Session) and AREUEA<sup>†</sup> ASSA Conference (San Diego), EALE-SOLE-AASLE World Conference (Berlin), Junior Migration Seminar (CERDI-PSE-LISER-University of Luxembourg-Universidad Carlos III-CEPII-IC Migrations-World Bank), Young Economists Symposium (University of Pennsylvania), Empirics and Methods in Economics Conference (Northwestern University), 42th Meeting of the Brazilian Econometric Society

**2019:** Empirics and Methods in Economics Conference (University of Chicago)

**2018:** 13th Meeting of the Urban Economics Association (Columbia University)<sup>†</sup>

<sup>†</sup>Presented by coauthor

## EDUCATION

Ph.D., Agricultural and Applied Economics, University of Illinois at Urbana-Champaign, 2022

M.S., Agricultural and Applied Economics, University of Illinois at Urbana-Champaign, 2017

B.Sc. (*Bacharel em Ciências*), Economics, University of São Paulo, 2014

## AWARDS AND GRANTS

Brazil's National Council for Scientific and Technological Development Grant, "Demand for Electoral Clientelism", 2023  
Outstanding Dissertation Award, UIUC, 2023

NSE-NYU Stern Initiative on the Study of Indian Financial Markets Grant, 2022

The Brattle Group Ph.D. Candidate Awards For Outstanding Research, WFA, 2022

Teachers Ranked as Excellent, UIUC, 2020

## TEACHING

Financial Economics (MA), Columbia University, Spring 2023, 2024

Commodity Futures and Options, UIUC, Spring 2019—2021

Commodity Price Analysis, UIUC, Fall 2019

## REFEREEING

*Journal of Finance*, *American Journal of Agricultural Economics*, *Journal of Commodity Markets*, *Energy Journal*, *Economics Bulletin*