

ALEKSEY KOLOKOLOV

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SUMMARY

I am an experienced researcher with excellent record of publications in top journals including **Journal of Financial Economics**, **Management Science** and **Journal of Econometrics**. My research interests are **econometrics and financial economics**. I have an ambitious pipeline for future research including submitted papers, R&Rs and new working papers. I am an **Associate Editor of Quantitative Finance**. I have rich experience in teaching, new course design and supervision of MSc dissertations. Additionally I contribute to REF by academic knowledge transfer by consulting industry professionals.

WORK EXPERIENCE

Lecturer in Finance, Alliance Manchester Business School	<i>09/2018 – present</i>
Post Doc. at the Research Center SAFE, Goethe University Frankfurt	<i>04/2016 – 09/2018</i>
Post Doc. at the Department of Statistics, Lund University	<i>04/2014 – 04/2016</i>

EDUCATION

PhD in Econometrics and Empirical Economics, the University of Rome “Tor Vergata”	2010 – 2013
Dissertation title: “Advances in Financial Econometrics: Detecting Simultaneous Jumps and Measuring Integrated Volatility Powers and Covariation”	
Supervisor: Prof. Roberto Renó	
Specialist in Mathematics and Economics at the Russian Plekhanov Academy, Moscow	2005 – 2010
Graduation with Honours	
Key courses: Probability Theory, Mathematical Statistics; Econometrics, Operational Research, Analysis, Optimization, Time series analysis, Risk management	
Exchange program at the University of Konstanz (Germany), Faculty of Economics	2008 – 2009
Key courses: Multiple Time Series Analysis; Econometrics II; Microeconometrics; Bank Management	

PUBLICATIONS

Publications

- “An unbounded intensity model for point processes”, with Kim Christensen, 2024, **Journal of Econometrics**, forthcoming
- “Non-standard errors” with Albert J Menkveld et al. (341 authors) 2024, **Journal of Finance**, 79(3), 2339–2390.
- “Jumps or staleness?” with Roberto Renó, 2024, **Journal of Business & Economic Statistics**, 42(2), 516–532.
- “Estimating jump activity using multipower variation”, 2022, **Journal of Business & Economic Statistics**, 40(1), 128–140.
- “Statistical inference for price staleness”, with Davide Pirino and Giulia Liveri, 2020, **Journal of Econometrics**, 218(1), 32–81.
- “Zeros”, with Roberto Renó, Davide Pirino and Federico Bandi, 2020, **Management Science**, 66(8), 3295–3798.
- “Efficient Multipowers”, with Roberto Renó, 2018, **Journal of Financial Econometrics**, 16(4), 629–659.
- “Systemic co-jumps”, with Roberto Renó and Massimiliano Caporin, 2017, **Journal of Financial Economics**, 126(3), 563–591.

Working papers and work in progress

- “Cryptocrashes”

- “BUMVU estimators” (R&R from Journal of Econometrics) with Roberto Renó and Patrick Zoi
- “Testing for endogeneity of irregular sampling schemes” (R&R from Journal of Econometrics), with Davide Pirino and Giulia Liveri
- “Do designated liquidity providers provide liquidity during a flash crash?”, with Loriana Pelizzon, Roberto Renó, Mario Bellia and Kim Christensen
- “Discontinuous trading in continuous-time econometrics”, with Roberto Renó, Davide Pirino and Federico Bandi

CONFERENCES AND INVITED TALKS

Conference presentations

- 2024, “An unbounded intensity model for point processes”, 16th Annual SoFiE Conference, Rio de Janeiro
- 2024, “Cryptocrashes”, 4th Frontiers of Factor Investing, Lancaster
- 2023, “Cryptocrashes”, 15th Annual SoFiE Conference, Seoul
- 2023, “Testing for endogeneity of irregular sampling schemes”, International Association for Applied Econometrics, Oslo
- 2023, “An unbounded intensity model for point processes (Intensity bursts)”, Financial Econometrics Conference to mark Stephen Taylor’s Retirement, Lancaster
- 2022, “An unbounded intensity model for point processes (Intensity bursts)”, 33rd $(EC)^2$ conference on the Econometrics of High Frequency Data & Factor Models, Paris
- 2022, “Intensity bursts”, 14th Annual SoFiE Conference, Cambridge
- 2021, “Testing for endogeneity of irregular sampling schemes”, CFE-ERCIM, London
- 2021, “Testing for endogeneity of irregular sampling schemes”, 1st Inaugural International Conference on Econometrics and Business Analytics (iCEBA), Saint Petersburg (online)
- 2021, “Testing for endogeneity of irregular sampling schemes”, 13th Annual SoFiE Conference, San Diego (online)
- 2021, “Realized moments: identification and pricing”, 2nd Frontiers of Factor Investing Virtual Conference, Lancaster (online)
- 2020, “Realized moments: identification and pricing”, Modern Econometric Tools and Applications, Moscow (online)
- 2019, “BUMVU estimators”, CFE-ERCIM, London
- 2019, “High-Frequency Trading During Flash Crashes: Walk of Fame or Hall of Shame?”, The Regulation and Operation of Modern Financial Markets, Reykjavik
- 2019, “High-Frequency Trading During Flash Crashes: Walk of Fame or Hall of Shame?”, 46th Annual Meeting of European Finance Association, Lisbon
- 2019, “High-Frequency Trading During Flash Crashes: Walk of Fame or Hall of Shame?”, Digging into High Frequency Data: Present and Future Risks and Opportunities – Paris Meeting, Paris
- 2018, “Statistical inference for price staleness”, CFE-ERCIM, Pisa
- 2018, “Statistical inference for price staleness”, Financial Econometrics Conference: Market Microstructure, Limit Order Books and Derivative Markets, Lancaster
- 2018, “Statistical inference for price staleness”, 11th Annual SoFiE Conference, Lugano
- 2018, “Jumps or flatness”, Quantitative Finance and Financial Econometrics – QFFE, Marseille
- 2018, “Statistical inference for price staleness”, XIX Workshop on Quantitative Finance, Rome
- 2017, “Statistical inference for price staleness”, CFE-ERCIM, London
- 2017, “Jumps or flatness” and “Estimating jump activity using multipower variation” (poster), 10th Annual SoFiE Conference, New York
- 2017, “Estimating jump activity using multipower variation”, XVIII Workshop on Quantitative Finance, Milan
- 2016, “Estimating jump activity using multipower variation”, CFE-ERCIM, Seville
- 2016, “Efficient Multipowers”, 9th Annual SoFiE Conference, Hong Kong
- 2015, “Efficient Multipowers”, CFE-ERCIM, London
- 2015, “Multi-jumps”, 8th Annual SoFiE Conference, Aarhus
- 2015, “Efficient Multipowers”, DYNSTOCH Workshop, Lund
- 2015, “Multi-jumps”, Sixth Italian Congress of Econometrics and Empirical Economics, Salerno

- 2014, “Multi-jumps” (poster), EC2, Advances in Forecasting, Barcelona
- 2014, “Multi-jumps”, Modern Econometric Tools and Applications, Novgorod
- 2014, “Multi-jumps”, XV Workshop on Quantitative Finance, Florence
- 2013, “Multi-jumps”, CFE-ERCIM, London

Invited talks and seminars

- 2024, “Cryptocrashes”, New Economic School
- 2023, “Cryptocrashes”, London School of Economics
- 2022, “Cryptocrashes”, Workshop on Mathematical Finance at Verona University
- 2022, “Cryptocrashes”, Workshop on Volatility, Jumps and Bursts at Lancaster University
- 2020, “Jumps or staleness?”, Center for Econometrics and Business Analytics at St.Petersburg State University
- 2019, “Estimating jump activity using multipower variation”, Scuola Normale Superiore, Pisa
- 2017, “Estimating jump activity using multipower variation”, Lund University, Lund

GRANTS AND AWARDS

SAFE research project “Econometric Methods for High-Frequency Financial Data Analysis” (2018)
 Young Investigator Training Program – Quantitative Finance Workshop 2017 Research Prize (2017)
 Scholarship for attending 9th Annual SoFiE Conference (summer 2016)
 PhD scholarship at the University of Rome ”Tor Vergata” (2010–2013)
 Scholarship at the University of Konstanz (summer semester 2009)
 Special scholarship at the Russian Plekhanov Academy of Economics (2007–2008)

ACADEMIC SERVICE

Associate editor for the Journals:

Quantitative Finance

Referee for the Journals:

Journal of Econometrics
 Journal of Business and Economic Statistics
 Journal of Financial Econometrics
 Management Science
 Econometrics Journal
 Mathematical Finance
 Quantitative Finance

TEACHING ACTIVITY

Current teaching

2021 – present, Market Microstructure, BSc, Alliance Manchester Business School
 2019 – present, Time-series econometrics, MSc, Alliance Manchester Business School
 2019 – present, Introduction to MATLAB, MSc, Alliance Manchester Business School
 2018 – present, High-frequency econometrics: volatility and jumps, Ph.D seminar, Alliance Manchester Business School

Previous teaching

2018 – 2020, Empirical Finance, BSc, Alliance Manchester Business School
 2017, Financial econometrics of high-frequency data, Department of Finance, Goethe University Frankfurt

2014 – 2015, Financial Statistics, Department of Statistics, Lund University

2011 – 2012, Teaching practical classes in Masters in Economics (MEI), University of Rome “Tor Vergata”: Static Regression (assistant of Prof. F. Peracchi), Dynamic Regression (assistant of Prof. G. Cubadda), Linear Panel Data Models (assistant of Prof. F. Peracchi), Discrete and Limited Dependent Variable Models (assistant of Prof. F. Peracchi)