

PAVEL ZRYUMOV

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EMPLOYMENT

- 2017-present Assistant Professor of Finance, Simon Business School, University of Rochester
- 2015 – 2017 Assistant Professor of Finance, The Wharton School, University of Pennsylvania

EDUCATION

- 2015 Ph.D., Finance, Stanford Graduate School of Business
- 2010 M.A., Economics, New Economic School
- 2008 Diploma, Mathematics, Moscow State University

PUBLICATIONS AND FORTHCOMING PAPERS

1. Design of Macro-Prudential Stress Tests
Dmitry Orlov, Pavel Zryumov, and Andrzej Skrzypacz
Review of Financial Studies, forthcoming
2. Persuading Principal to Wait
Dmitry Orlov, Andrzej Skrzypacz, and Pavel Zryumov
Journal of Political Economy, 2020.
3. On the Linear and Nonlinear Generalized Bayesian Disorder Problem (Discrete Time Case)
Albert N. Shiryaev and Pavel Zryumov
Optimality and Risk - Modern Trends in Mathematical Finance, pp. 227-236. Springer, 2010.

WORKING PAPERS

1. Short-Term Debt Overhang
Giulio Trigilia, Kostas Koufopoulos, and Pavel Zryumov
2. Lending Competition and Funding Collaboration
Yunzhi Hu and Pavel Zryumov
3. Trading Information
Dmitry Orlov, Andrzej Skrzypacz, and Pavel Zryumov

4. Dynamic Adverse Selection: Time Varying Market Conditions and Endogenous Entry
Pavel Zryumov
5. Optimal Security Issuance under Dynamic Information Asymmetry and Stochastic Cash Flows
Ilya Strebulaev, Haoxiang Zhu, and Pavel Zryumov

WORK IN PROGRESS

1. Debt and Human Capital
Dmitry Orlov, Felipe Varas, and Pavel Zryumov

CONFERENCES AND INVITED SEMINARS

- 2022 UNC Chapel Hill Brownbag*, Rochester Simon Brownbag
- 2020 University of Wisconsin Brownbag*, UNC Junior Finance Roundtable, Michigan Ross
- 2019 Rochester Simon Brownbag
- 2018 AFA, Finance Theory Group, WFA*, SED, FIRS, SFS Cavalcade*, Midwest Macro, North American Econometric Society*, Minnesota-Chicago Accounting, MIT Sloan, UW Foster, McGill*, Calgary*, Central Bank Russia*
- 2017 Duke Fuqua, BI Norwegian Business School, Rome Junior Finance, Wharton Liquidity*, Finance Theory Group*, NYU Economics*, Fed Stress Testing Research Conference Boston University*, Rochester Economics, UCSD*
- 2016 Midwest Economic Theory*, North American Econometric Society*, WFA, SITE, European Econometric Society, Swiss Finance Institute at EPFL / HEC Lausanne, Chicago Booth / U Chicago Economics, Bocconi University
- 2015 Cornerstone Research, Kellogg, Chicago Booth, Rochester Simon, UCLA Anderson, UBC Sauder, Wharton, SFS Cavalcade, UVA McIntire, MIT Junior Finance
- 2014 London Business School Trans-Atlantic Doctoral Conference
- 2013 New Economic School 20th Anniversary Conference
- 2009 European Young Statisticians Meeting

* indicates presentations by coauthors

REFEREE

American Economic Review, Econometrica, Review of Economic Studies, Journal of Finance, Review of Financial Studies, Journal of Financial Economics, Journal of Economic Theory, RAND, Management Science, Review of Finance, Journal of Industrial Economics

TEACHING

- 2018-present Continuous Time Methods in Finance - PhD at Simon
- 2017-present Fixed Income Securities - MBA and MS at Simon
- 2015 – 2017 Venture Capital and the Finance of Innovation - MBA and UG at Wharton

HONORS AND AWARDS

- 2015 FTG Best Finance Theory Job Market Paper
- 2010-15 Stanford Graduate School of Business Fellowship
- 2010 Stanford GSB Jaedicke Award
- 2008-10 New Economic School Fellowship

PERSONAL INFORMATION

Citizenship: Russia (U.S. Permanent Resident)