

# VINCENT VAN KERVEL vivankervel@uc.cl

## I. EDUCATION

| - | Ph.D. in Finance, Tilburg University                        | 2013        |
|---|---|-------------|
| - | Research Master in Business, CentER, Tilburg University     | 2008 – 2009 |
| - | Master Financial Management (Cum Laude), Tilburg University | 2007 - 2008 |
| - | Bachelor Business Administration, Tilburg University        | 2004 - 2007 |

# II. ACADEMIC POSITIONS

| - | Assistant Professor, School of Business Administration,<br>Pontificia Universidad Católica de Chile.           | 2015 – Present |
|---|--|----------------|
| - | Assistant Professor, VU University Amsterdam   | 2012 – 2015    |
| - | Visiting scholar, Columbia Business School, host L. Glosten Junior member of Tilburg Law and Economics (TILEC) | 2011           |

#### III. AREA OF SPECIALIZATION AND MAIN COURSES

- Area: Finance
- Main Courses: Accounting and Decision Making, Trading in Modern Financial Markets

#### IV. RESEARCH

#### **Recent Publications**

- Van Kervel, V. & Menkveld, A. (2019) High-frequency trading around large institutional orders, Journal of Finance, 74(3), 1091-1137. (WoS)
- Degryse, H., De Jong, F. & Van Kervel, V. (2015). The impact of dark trading and visible fragmentation on market quality. *The Review of Finance*, 19(4), 1587-1622. (WoS)
- Van Kervel, V. (2015). Competition for order flow with fast and slow traders. *The Review of Financial Studies*, 28(7), 2094-2127. (WoS)

# **Working Papers**

- Informed Trading in the Index Option Market (with Norman Seeger and Andreas Kaeck).
- Order Splitting and Searching for a Counterparty, 2018, joint with Amy Kwan and Joakim Westerholm



## V. SELECTED SCIENTIFIC PRESENTATIONS

| - | IEX Academic Research Conference, online   | 2020 |
|---|--|------|
| - | Finance Seminar, FGV Sao Paulo, Brazil<br>Presented Paper: Order Splitting and Searching for Counterparty                            | 2018 |
| - | CEPR-Imperial Plato Conference, CEPR and Imperial College London, UK Presented Paper: Order Splitting and Searching for Counterparty | 2018 |
| - | Universidad Adolfo Ibáñez<br>Presented Paper: Order Splitting and Searching for Counterparty   | 2018 |
| - | Rotterdam Liquidity conference (discussant), Finance at UC conference (discussant)   | 2017 |
| - | FIRS (Lisbon), EFA (Oslo), UNSW, USyd, UTS<br>Santiago finance workshop (discussant)   | 2016 |
| - | The Seventh Erasmus Liquidity conference (discussant),<br>Santiago Finance Workshop (discussant)                                     | 2015 |
| - | DSF-TI Tripartite workshop 2014; EFA 2014, Lugano; PUC Santiago;<br>Universidad de Chile; Universidad Los Andes, Santiago            | 2014 |

#### VI. GRANTS AND AWARDS

- Fondecyt Regular Grant 1200365 2020 (Chilean Science Foundation).
- Fondecyt Initiation Grant 11150485 (Chilean Science Foundation).
- Quantvalley, Quantitative Management Initiative (QMI), for project on High- Frequency Trading around Large Institutional Orders.
- Columbia University Chazen Institute Visiting Scholar (Fall 2011)
- CentER international visit grant for Columbia University

## VII. ACADEMIC REFEREE

- Occasionally refereed for the Journal of Finance, the Review of Financial Studies, Management Science, the Review of Finance, the Journal of Banking and Finance, the Journal of Empirical Finance and the Journal of Applied Econometrics.