VINCENT VAN KERVEL
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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 Management, Pontificia Universidad Católica de Chile. — 2015 – To date
- Visiting Professor, University of Sydney, Australia — 2019
- Visiting Professor, Cornell University — 2018
- 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

- Kwan, A. & van Kervel, V. & Westerholm, W. (2023) Order Splitting and Interacting with a Counterparty, 2023, Journal of Financial Markets, vol 66

- Andreas Kaeck, Vincent van Kervel and Norman J. Seeger 2022 Price impact versus bid–ask spreads in the index option market, vol 59

- 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

- Seminar series Microstructure Exchange, Canada, 2022.
  Keynote Speaker: Do high-frequency market makers share risks?

- Seminario Universidad de los Andes, Chile, 2022.
  Keynote Speaker: Time priority and risk sharing

- Santiago Finance Workshop, Chile 2021.
  Presented Paper: Is hard and soft information substitutable

- IEX Academic Research Conference, online, 2020.
  Presented Paper: Order Splitting and Interacting with a Counterparty

- Seminar series University of Sydeny, Australia, 2019.
  Presented Paper: Informed Trading in the Index Option Market

- Seminar series University of Sydeny, Australia, 2019.
  Presented Paper: Informed Trading and Liquidity in Option Markets

- Finance UC workshop, Chile, 2019.
  Disscusion of Mark Egan et al

- Finance Seminar, FGV Sao Paulo, Brazil, 2018.
  Presented Paper: Order Splitting and Searching for Counterparty.

- CEPR-Imperial Plato Conference, CEPR and Imperial College London, UK, 2018
  Presented Paper: Order Splitting and Searching for Counterparty

- Universidad Adolfo Ibáñez, 2018.
  Presented Paper: Order Splitting and Searching for Counterparty

- Rotterdam Liquidity conference (discussant); Finance at UC conference (discussant), 2017.

- FIRS (Lisbon); EFA (Oslo); UNSW, USyd; UTS; Santiago finance workshop (discussant), 2016.

- The Seventh Erasmus Liquidity conference (discussant); Santiago Finance Workshop (discussant), 2015.

- DSF-TI Tripartite workshop 2014; EFA 2014, Lugano; PUC Santiago; Universidad de Chile; Universidad Los Andes, Santiago, 2014.

VI. GRANTS AND AWARDS

- Fondecyt Regular Grant 1231072 2023(Chilean Science Foundation).
- 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.

VIII. OTHER RELEVANT POSITIONS AND ACTIVITIES

- Member of Program Committee, European Finance Association, 2023.
- Member of Program Committee, 6th Sydney Market Microstructure Meeting, 2023.