

## Péter Kondor's CV

### OFFICE ADDRESS, TELEPHONE & E-MAIL:

Room CON 2.13.  
London School of Economics and Political Science  
Department of Finance  
Houghton Street  
London, WC2A 2AE  
United Kingdom  
Tel: +4420 7107 5011  
Email: p.kondor@lse.ac.uk  
URL: <http://personal.lse.ac.uk/kondor>

**DATE OF BIRTH:** 6<sup>th</sup> December, 1977

**SEX:** Male

**CITIZENSHIP:** Hungarian

### EMPLOYMENT:

Associate Professor in Finance (with tenure), Department of Finance, London School of Economics, 2015-present  
Associate Professor in Economics (with tenure), Department of Economics, Central European University, 2012-present (on leave from 2015)  
Research Affiliate, Centre for Economic Policy Research, 2011-present  
Visiting Lecturer, Department of Finance, London School of Economics, 2011-2012  
Assistant Professor in Economics, Department of Economics, Central European University, 2008 - present  
Assistant Professor in Finance, Graduate Business School, University of Chicago, 2006 – 2008

### STUDIES:

London School of Economics, PhD in Finance, 2002-2006  
Central European University, MA in Economics (with distinction), 2001 – 2002  
Budapest University of Economic Science, M.Sc. in Economics (with distinction), 1996 – 2001  
Rajk College for Advanced Studies, Budapest, Hungary, 1997 – 2001  
University of Amsterdam, Netherlands, Erasmus student, 2000, Jan – Jul

### TEACHING EXPERIENCE:

2016- Lecturer for “Credit Derivatives and Fixed Income Markets” (MSc) at London School of Economics  
2011 Lecturer for “Asset Pricing” (MSc) at London School of Economics  
2011-2015 Lecturer for “Global Financial Markets” (MA) at Central European University  
2010-2015 Lecturer for “Investments” (MA) at Central European University  
2009-2015 Lecturer for “Financial Economics” (PhD) at Central European University  
2007-2008 Lecturer for “Investments” (MBA) at University of Chicago

### PROFESSIONAL SERVICE

Member of the Editorial Board: Review of Economic Studies: 2013-, Journal of Finance, 2013-2016,  
Member of the program committee: American Financial Association Annual Meeting 2011-2012, Western Financial Association Annual Meeting, 2007-present, European Economic Association Annual Meeting 2012, European Financial Association Annual Meeting, 2010-present. Co-organizer: Beyond Liquidity Conference at the University of Chicago

### HONORS, SCHOLARSHIPS AND FELLOWSHIPS:

2012-2018 ERC Starting Grant, “Frictions in the Financial System”  
2010 Smith Breeden First Prize

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2009	Best Teacher Award, CEU
2007-2008	Robert S. Hamada Faculty Fellow, Chicago GSB
2005	GAM Gilbert de Botton Award, LSE
2001	Archimedes Prize, EU

### PhD STUDENTS:

2015-	Dimitris Papadimitriou
2011-2016	Miklós Farkas
2010-2015	Dzsamila Vonnák
2008-2015	Andras Kiss

### REFEREE ACTIVITY:

American Economic Review, Econometrica, Economic Journal, Journal of Economic Behaviour and Organization, Journal of Economic Theory, Journal of Finance, Journal of Monetary Economics, Journal of Political Economy, International Journal of Central Banking, RAND Journal of Economics, Management Science, Review of Economic Studies, Review of Financial Studies, Review of Finance

### REFEREED PUBLICATIONS:

“Liquidity Risk and the Dynamics of Arbitrage Capital”, (with Dimitri Vayanos), March 2018, forthcoming in *Journal of Finance*

“Inefficient Investment Waves” (with Zhiguo He), *Econometrica*, Vol. 84, No. 2 (March, 2016), 735-780.

“Do Hedge Funds Reduce Idiosyncratic Risk?” (with Namho Kang and Ronnie Sadka), *Journal of Financial and Quantitative Analysis*, 49(4), August 2014, 843-877 .

“The Delegated Lucas Tree” (with Ron Kaniel), *Review of Financial Studies*, 26 (4), April 2013, 929-984.

“The More We Know about the Fundamental, the Less We Agree on the Price”, *Review of Economic Studies*, 79(3), July 2012, 1175-1207.

“Fund Managers, Career Concerns and Asset Price Volatility” (with Veronica Guerrieri), *American Economic Review*, 102(5), August 2012, 1986-2017, October 2011, previous version was published as an NBER wp14898 in 2009.

“Risk in Dynamic Arbitrage: Price Effects of Convergence Trading”, *Journal of Finance*, 64(2), April 2009, 638-658. Winner of the Smith Breeden First Prize for the Best Paper in asset pricing on the Journal of Finance in 2009

### RESEARCH PAPERS in the revision process:

“Trading and Information Diffusion in Over-the-Counter markets” (with Ana Babus) June 2016, Revise and Resubmit at *Econometrica*

“Learning in Crowded Markets” (with Adam Zawadowski), May 2016

“Cursed Financial Innovation” (with Botond Koszegi), August 2015