

Péter Kondor's CV

OFFICE ADDRESS, TELEPHONE & E-MAIL:

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London School of Economics and Political Science
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DATE OF BIRTH: 6th 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, 2012-2017
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 - 2012
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:

2013-2018 ERC Starting Grant, “Frictions in the Financial System”
2010 Smith Breeden First Prize
2009 Best Teacher Award, CEU
2007-2008 Robert S. Hamada Faculty Fellow, Chicago GSB

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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, *Journal of Finance*, forthcoming

“Trading and Information Diffusion in Over-the-Counter markets” (with Ana Babus) *Econometrica* Vol. 86. No. 5 (September, 2018), 1727-1769

“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.

“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.

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

“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 and WORK IN PROGRESS:

“Learning in Crowded Markets” (with Adam Zawadowski), R&R, Journal of Economic Theory, June 2018

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

“On the Origin of Core and Periphery Economies” (with Maryam Farboodi), April 2018

“Client Centrality and Information in the UK Gilt Market” (with Gabor Pinter), March 2018