

Dmitry Orlov

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Employment

Assistant Professor of Finance, Simon School of Business 2014 – present

Education

Ph.D in Financial Economics, Stanford Graduate School of Business 2009 – 2014

Committee: Andrzej Skrzypacz (principal advisor),
Jeffrey Zwiebel (co-advisor),
Peter DeMarzo, Peter Koudijs

BA, Department of Mechanics and Mathematics, Moscow State University 2004 – 2009

MA, Data Analysis School, Moscow Institute of Physics and Technology 2007 – 2009

Research

Published Papers

“On Two Approaches to Coherent Risk Contribution,” with Alexander Cherny, 2011, *Mathematical Finance*, 557 – 571.

“Sizing Up Repo,” with A. Krishnamurthy and S. Nagel, 2014, *The Journal of Finance*, 2381 – 2417.

Working Papers

“Persuading the Principal to Wait,” with Andrzej Skrzypacz and Pavel Zryumov, revise and resubmit in *Journal of Political Economy*.

“Frequent Monitoring in Dynamic Contracts,” revise and resubmit in *Journal of Economic Theory*.

“Design of Macro-Prudential Stress Tests,” with Andrzej Skrzypacz and Pavel Zryumov, under review.

“Within-Fund Complex Incentives”, with Ron Kaniel.

Work-in-Progress

“Debt and Human Capital”, with Felipe Varas and Pavel Zryumov.

Conference and Seminar Presentations

(* presentation by a coauthor)

2018: Finance Theory Group* (MIT), SFS Cavalcade, Midwest Macro Conference*, WFA, FIRS*, North American Econometric Society Meeting, UBC Summer Conference.

2017: Boston University, Finance Theory Group (Boulder), New York University (Economics), University of Rochester Department (Mathematics), Boston Fed Stress Test Conference, Wharton Liquidity and Financial Fragility Conference.

2016: Midwest Economic Theory meeting, EIEF Junior Conference, North American Econometric Society meeting, SITE*, European Econometric Society meeting*, University of Pennsylvania*, University of Chicago (Economics)*, Chicago Booth*, Wharton School*, HEC Lausanne and EPFL*, Rady School of Management.

2015: University of Rochester (Economics).

2014: University of Rochester, University of North Carolina at Chapel Hill, Imperial College, INSEAD, London School of Economics, University of Geneva (SFI), Higher School of Economics, Duke University, SITE, SED.

Professional Service

Member of the Finance Theory Group.

Referee: American Economic Journal: Microeconomics, American Economic Review, Econometrica, International Journal for Central Bankers, Journal of Accounting Research, Journal of Banking and Finance, Journal of European Economic Association, The Journal of Finance, Journal of Financial Economics, Journal of Political Economy, Management Science, RAND Journal of Economics, Review of Financial Studies.

Teaching

Investments (MSF), FIN 411 2016 – present.

Teaching distinction award, fall 2017.

Investments (Undergraduate), FIN 206 2014 – 2016.

Agency Theory (PhD), FIN 511 2016, 2018.

Advanced Agency Theory (PhD), FIN 523, 2016, 2019.