Mariana Khapko

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Professional Experience

2015 –	**Assistant Professor**, University of Toronto (UofT)
2015 –	**Research Affiliate**, Swedish House of Finance (SHoF)

Education

2009 – 2015	**PhD in Finance**, Stockholm School of Economics (SSE)
2007 – 2009	**MA in Economics**, Central European University (CEU)
2002 – 2007	**MA in Finance**, National University of Lviv (LNU)

Research Interests

Asset Pricing; Portfolio Choice; Market Microstructure.

Publications

Should Investors Learn About the Timing of Equity Risk?, *Journal of Financial Economics*, forthcoming (joint with Michael Hasler, Roberto Marfè)

On Time Inconsistent Stochastic Control in Continuous Time, *Finance and Stochastics* (2017), Volume 21, Issue 2, pp.331–360 (joint with Tomas Björk, Agatha Murgoci)

Working Papers

Smart Settlement (joint with Marius Zoican)

Conference/Seminar Presentations: (2017) NBER Meeting on Competition and the Industrial Organization of Securities Markets; Southern Finance Association; Northern Finance Association; European Finance Association; SHoF Conference on FinTech; IFABS Oxford; SFS Cavalcade North America; FIRN Market Microstructure Meeting; HKUST; University Paris-Dauphine; Stockholm Business School;

Asset Pricing with Dynamically Inconsistent Agents

Conference/Seminar Presentations: (2016) SIAM Conference on Financial Mathematics and Engineering; University of Toronto; (2015) University of Zurich; Collegio Carlo Alberto; Einaudi Institute Rome; HKUST; University of Toronto; University of Oxford; Copenhagen Business School; Boston College; University of Pennsylvania; University of Rochester; UCLA; UBC; BI Norwegian Business School; SSE;

Liquidity with High-frequency Market Making (joint with Jungsuk Han, Albert S. Kyle)

Teaching Experience

2018	**Finance PhD Topics Course** (PhD, UofT) Instructor
2015 – 2017	**Principles of Finance** (Bachelor, UofT) Instructor / Course Director
2012 – 2014	**Portfolio Choice and Asset Pricing** (Master, SSE) Teaching Assistant to Francesco Sangiorgi
2012	**Applied Derivatives** (Bachelor, SSE) Teaching Assistant to Kathryn Kaminski
2011	**Continuous Time Finance** (PhD, SSE) Teaching Assistant to Tomas Björk
2010 – 2011	**Theory of Investments** (Master, SSE) Teaching Assistant to Francesco Sangiorgi
2010	**Finance module of Msc in General Management** (Master, SSE) Teaching Assistant to Ulf von Lilienfeld-Toal and Cristian Huse

Scholarships and Awards

2017	Connaught New Researcher Award, research grant, UofT
2016	Outstanding PhD Thesis in Finance, research award
2014 – 2015	The Swedish Bank Research Foundation (BFI), research grant
2014	5th Lindau Nobel Laureate Meeting in Economics, selected participant
2013	Svenska Handelsbanken AB, research grant
2011 – 2013	Jan Wallander and Tom Hedelius Foundation, research grant
2011	Fränckel Fund, travel grant, SSE
2009 – 2011	Scholarship for PhD studies, study grant, SSE
2009	Stanislav Vidovic Award, research award
2008 – 2009	Full Fellowship for Master students, study grant, CEU
2008	Erasmus student mobility grant from European Commission, travel grant
2007 – 2008	Partial Fellowship for Master students, study grant, CEU
2002 – 2007	Scholarship of the Ministry of Education and Science of Ukraine, study grant

Language and Computer Skills

Languages: English (fluent), Ukrainian (native), Russian (fluent), Swedish (intermediate)
Computer: Matlab, Mathematica

Academic Service

Ad-hoc referee for Journal of Financial and Quantitative Analysis, Journal of Banking and Finance, Journal of Economic Theory, Mathematical Finance, Finance and Stochastics.
Organizer of the Stockholm School of Economics PhD seminar series in finance, 2014-2015.
PhD examiner for Oumar Mbodji (McMaster University) and Haoyu Xu (UofT).
Academic reviewer for Hong Kong Research Grants Council.

References

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