

Taisiya Sikorskaya

PhD Candidate in Finance

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Research Interests	Asset Pricing, Financial Intermediaries, Asset Management	
Education	London Business School, United Kingdom PhD in Finance, 2017 - present University of St. Gallen, Switzerland MA in Quantitative Economics and Finance, 2017 Chelyabinsk State University, Russia Diplom (MSc equivalent) in Mathematical Methods in Economics and Operations Research, 2013	
Work in Progress	Benchmarking Intensity (with A. Pavlova) Two APs are Better Than One: ETF Mispricing and Primary Market Participation (with E. Gorbatikov)	
Academic Presentations	2021: Adam Smith Workshop*, ASSA, EWFC, MFA, NBER Behavioral Finance*, SFS Cavalcade, University of Bath, Vienna Graduate School of Finance*, WSIR. * <i>Presented by co-authors.</i> 2020: London Business School (LBS)	
Teaching Experience	LBS Empirical Asset Pricing, PhD Assistant to Prof. Svetlana Bryzgalova, 2019-2021 LBS - MBA Finance II, Assistant to Prof. Howard Kung, 2020-2021 Finance I, Assistant to Prof. Anna Pavlova, 2018-2020 LBS - Masters Personal Finance, Assistant to Prof. Francisco Gomes, 2019-2021 FinTech and the Financial Services Industry Transformation, Assistant to Prof. Narayan Naik, 2018 LBS - Sberbank Executive Education Program Project Appraisal and Corporate Valuation, Assistant to Prof. Anna Pavlova, 2018-2020 Financial Statements Analysis, Assistant to Prof. Alastair Lawrence, 2018-2020 Macroeconomics, Assistant to Prof. Andrew Scott and Prof. Elias Papaioannou, 2018-2020	
Additional Research Experience	London School of Economics Research Assistant to Prof. Dimitri Vayanos, 2020-2021 London Business School Research Assistant to Prof. Svetlana Bryzgalova, 2020	
Work Experience	ThirdYear Capital GmbH, Munich, Germany Global Macro Analysis Intern, 2017 Deutsche Asset Management, Deutsche Bank Switzerland and UK Assistant Portfolio Manager, Credit and ETF Portfolio Management, 2014-2016	
Professional Service	Organization of Finance PhD seminars and reading groups at LBS, 2019-2021 Initiation of Finance Junior Faculty and PhD Students reading group at LBS, 2019-2021 Organization of the Trans-Atlantic Doctoral Conference 2019, London	
Awards and Honours	Fellowship for Doctoral Students, London Business School, 2017-2022 The STARR International Foundation Grant, Switzerland, 2013-2014 The President of Russia Award for Outstanding Students (awarded twice), 2012 The City Administration Award (Chelyabinsk, Russia), 2010	
Other	Languages: Russian (native), English, German (intermediate) Programming: R, SAS, Python, Stata, MATLAB, Julia, VBA, SQL Certifications: Completed Level III of CFA examination in 2016	
References	Anna Pavlova (advisor) Professor of Finance London Business School +44 (0)20 7000 8218 apavlova@london.edu	Svetlana Bryzgalova Assistant Professor of Finance London Business School +44 (0)20 7000 8292 sbryzgalova@london.edu