

NICHOLAS HIRSCHHEY

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RESEARCH INTERESTS

Investments, Microstructure, and International Finance

EMPLOYMENT

London Business School, Assistant Professor, 2012-present

EDUCATION

University of Texas – Austin, Ph.D. in Finance, August 2012

Grinnell College, B.A. in Economics (honors) and B.A. in Mathematics, May 2005

WORKING PAPERS

“Do Municipal Bond Dealers Give their Customers Best Execution or Opportunistic Pricing?” with John Griffin and Samuel Kruger.

Conference Presentations: *AFA 2020 (scheduled)*; *ASJW 2019 (scheduled)*; *NFA 2019*; *Lonestar 2019*

“How Well Do Traders Condition on the Uniqueness of Their Signals?” with Chishen Wei.

Conference Presentations: *Dauphine Hedge Fund 2020 (scheduled)*; *CEPR Gerzensee Evening Program 2019*; *BFWG 2019*; *MFS 2019*

PUBLICATIONS

“Do High-Frequency Traders Anticipate Buying and Selling Pressure?” *accepted at Management Science*.

“How Important is the Financial Media in Global Markets?” with John M. Griffin and Patrick J. Kelly, 2011, *Review of Financial Studies* 24, 3941-3992.

Presentations

2020 American Finance Association (AFA) Annual Meeting, San Diego, CA (scheduled); Dauphine Hedge Fund Research Conference, Paris, FR (scheduled).

2019 Multinational Finance Society Conference, San Juan, PR; Behavioral Finance Working Group Conference, London, UK; Hedge Funds and Factor Investing Conference (discussion), Lancaster, UK; China International Conference in Finance (CICF), Guangzhou, CN; Gerzensee European Summer Symposium in Financial Markets, Gerzensee, CH; European Finance Association (EFA)

- Meeting (discussion), Lisbon, PT; Lonestar Conference, Houston, TX; Northern Finance Association (NFA) Conference, Vancouver, CA; Adam Smith Juniors Workshop, London, England (scheduled).
- 2018 Financial Intermediation Research Society (FIRS) Conference (discussion), Barcelona, SP
- 2017 European Winter Finance Conference (discussion), Megeve, FR; University of Reading, Reading, UK; Journal of Law, Finance and Accounting Conference (discussion), London, UK.
- 2016 European Winter Finance Conference (discussion), Megeve, FR; European Finance Association Meeting (discussion), Oslo, Norway.
- 2015 London School of Economics, London, UK; University of Oregon Summer Finance Conference (discussion); European Winter Finance Conference (discussion), St. Anton, AT.
- 2014 Financial Intermediation Research Society (FIRS) Conference (discussion), Quebec City, Canada; European Finance Association (EFA) Meeting (two discussions), Lugano, CH; Financial Conduct Authority, London, UK; London Empirical Asset Pricing Meeting, London, UK; University of Reading, Reading, UK; Imperial College Hedge Fund Conference (discussion), London, UK.
- 2013 European Finance Association (EFA) Meeting, Cambridge, UK; Manchester Business School, Manchester, UK.
- 2012 Georgia Tech, Atlanta, GA; University of Georgia, Athens, GA; University at Buffalo, Buffalo, NY; University of Miami, Miami, FL; University of California, Irvine, CA; Hong Kong University of Science and Technology, Hong Kong; University of Notre Dame, South Bend, IN; Boston College, Boston, MA; Rice University, Houston, TX; London Business School, London, UK; University of Melbourne, Melbourne, AU; Western Finance Association Meeting, Las Vegas, NV.
- 2010 American Finance Association (AFA) Annual Meeting, Atlanta, GA; Securities and Exchange Commission, Washington, DC (with NASDAQ Colleagues).
- 2009 Darden International Finance Conference, Charlottesville, VA; Financial Management Association Meetings (discussion), Reno, NV.

PROFESSIONAL ACTIVITIES

Referee

Journal of Finance, Review of Financial Studies, Review of Finance, Journal of Banking and Finance, Journal of Financial Markets, Management Science, Journal of Financial and Quantitative Analysis, Market Microstructure and Liquidity.

Program Committee Member

Western Finance Association, 2014-2019
Finance Down Under Conference, 2015-2016
European Finance Association Meeting, 2015-2019
European Winter Finance Conference, 2015-2018

Honors and Awards

SAC Capital PhD Candidate Award for Outstanding Research, 2012

University of Texas at Austin

University Continuing Fellowship, 2008-2009; Departmental Fellowships other years
Grinnell College

Trustees Honor Scholar, 2001-2005

TEACHING EXPERIENCE

Investments, MiF, London Business School, 2012-2019

Corporate Finance, EMBA, London Business School, 2014-2019

Business Finance, BA, University of Texas at Austin, 2008

MEDIA

BBC News Channel TV Interview, 2015-04-23

Newsweek.com article, 2015-02-13

CNBC Europe Squawk Box TV Interview, 2014-07-31

INDUSTRY EXPERIENCE

NASDAQ Economic Research, Consultant

Full time: 2009-2010; Part time: 2010-2012