

JULIO A. CREGO

Tilburg University
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EMPLOYMENT

Assistant Professor at [Tilburg University](http://www.tilburguniversity.edu), Department of Finance. September 2017 -

EDUCATION

PhD in Economics, [CEMFI](http://www.cemfi.es), Spain.

Committee: [Dante Amengual](#), [Rafael Repullo](#), [Enrique Sentana](#).
June 2017.

Visiting Student, [S. C. Johnson Graduate School of Management \(Cornell\)](http://www.scm.cornell.edu), Fall 2015.

Sponsor: [Maureen O'Hara](#).

Courses: Market Microstructure by [Maureen O'Hara](#).

Visiting Student, [Swiss Finance Institute](http://www.swissfinanceinstitute.ch) (Lugano), March 2015.

Sponsor: [Patrick Gagliardini](#).

Courses: Market Microstructure by [Thierry Foucault](#) and [Albert Menkveld](#).

M.Sc. in Economics and Finance, [CEMFI](http://www.cemfi.es), 2013.

B.A. in Business Administration, [Universidad Carlos III de Madrid](http://www.uc3m.es), 2011.

FIELDS OF INTEREST

Market Microstructure, Econometrics, Asset Pricing.

WORKING PAPERS

[“Why Does Public News Decrease Information Asymmetries?”](#)

[“Short Selling Ban and Intraday Dynamics”](#)

[“Cyclical dependence and timing in market neutral hedge funds ”](#), with [Julio Gálvez](#).

[“Endogenous Health Groups and Heterogeneous Dynamics of the Elderly”](#).

WORK IN PROGRESS

[“Early Birds and Second Mice in the Stock Market”](#), with [Jin Huang](#).

Awarded the Sabadell Inves Grant by the Banc Sabadell Foundation.

[“Speed Competition and Liquidity”](#)

OTHER PUBLICATIONS

[“The effect on prices of share dealing by directors”](#), with C. Aparicio.

CNMV bulletin, 2Q2013, pp 47-62

TEACHING EXPERIENCE

[Finance for pre-master](#), Tilburg University, 2017.

[Empirical Methods in Finance](#), Tilburg University, 2017.