

JULIO A. CREGO

Tilburg University
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EMPLOYMENT

Assistant Professor at [Tilburg University](#), Department of Finance. September 2017 -

EDUCATION

PhD in Economics, [CEMFI](#), Spain.

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

June 2017.

Visiting Student, [S. C. Johnson Graduate School of Management \(Cornell\)](#), Fall 2015.

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

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

Visiting Student, [Swiss Finance Institute](#) (Lugano), March 2015.

Sponsor: [Patrick Gagliardini](#).

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

M.Sc. in Economics and Finance, [CEMFI](#), 2013.

B.A. in Business Administration, [Universidad Carlos III de Madrid](#), 2011.

FIELDS OF INTEREST

Market Microstructure, Econometrics, Asset Pricing.

WORKING PAPERS

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

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

[“Hedge funds and asset markets: tail or two-state dependence?”](#), 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

Teaching Assistant to [Enrique Sentana](#): [Time Series](#), Cemfi, 2016.

Teaching Assistant to [Manuel Arellano](#): [Econometrics](#), Cemfi, 2015.

Teaching Assistant to [Enrique Sentana](#): [Asset Pricing II](#), Cemfi, 2013 and 2014.

REFEREE EXPERIENCE

International Journal of Central Banking.

PROFESSIONAL EXPERIENCE

Research assistant at the CNMV, Spain: June 2012 – September 2012.

Accounting internship at EINSA, Spain: June 2010 – July 2010.

Accounting internship at Gio legal services, London: June 2009 – July 2009.

OTHER INFORMATION

Languages: Spanish (native), English (Fluent), French (Fluent).

Computer Programs: Matlab, Octave, Stata, Eviews, Gretl, Fortran.

Spanish citizenship.