



Jérémie LEFEBVRE

Ph.D. in Finance

Assistant Professor, Finance

Track Coordinator

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EDUCATION

- 2011** Ph.D. in Finance, Tilburg University, Netherlands
- 2010** M.Phil. In Econometrics, Tilburg University, Netherlands
- 2005** MSc in Econometrics, University of Montreal, Canada
- 2001** BA, University of Montreal, Canada

RESEARCH INTERESTS

Market microstructure and liquidity, Regulation of financial markets

EMPLOYMENT EXPERIENCE

ACADEMIC:

- 2010 - Present** Assistant Professor of Finance, IÉSEG School of Management, Paris, France
- 2009 - 2010** Researcher, Louvain School of Management - UCLouvain-Mons, Mons-Louvain, Belgium

COURSES TAUGHT

- Corporate finance, Grande école
- Finance research methodology, Grande école
- Finance research seminar, Grande école
- Finance strategy and company observation, Grande école
- Financial econometrics, Msc in investment banking and capital markets

INTELLECTUAL CONTRIBUTIONS

Papers in refereed journals

Published

Degryse H., de Jong F., Lefebvre J., (2016), Legal insider trading and stock market liquidity, *De Economist*, 164(1), pp. 83-104

Lefebvre J., Degryse H., De Jong F., (2014), An empirical analysis of legal insider trading in the Netherlands, *De Economist*, 162(1), pp. 71-103

Communications in refereed conferences

International

Lefebvre J., Nguyen T. H., (2017), *Legal Insider Trading in Vietnam: Market Reactions to Pre-Trade Announcements* European Financial Management Association 2017 Annual Meeting, Athens, Greece

Lefebvre J., Nguyen T., (2016), *Legal insider trading in Vietnam - Market reactions to pre-trade announcements* Vietnam Symposium in Banking and Finance, Hanoi, Vietnam

Other conference and seminar presentations

International

Beaupain R., Lefebvre J., Mora Villalba J.-P., (2018), *The cost of trading an ETF: The case of the Lyxor CAC 40 UCITS ETF* 2018 NeoXam Day, Paris, France

National

Lefebvre J., Gradojevic N., (2015), *How do higher frequency trading and algorithmic trading affect liquidity and market quality on FX markets? Evidence from a natural experiment* Lille, Lille, France

EDITORIAL ACTIVITY

Reviewer in an academic journal

2011 Journal of Financial Econometrics