

Zorka Simon

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RESEARCH INTERESTS

Empirical Finance, Fixed Income Securities, Systemic risk, Funding Markets, Effect of Regulation

CURRENT and PAST ACADEMIC POSITIONS

- 2017 Sep- *LEIBNIZ INSTITUTE FOR FINANCIAL RESEARCH SAFE, FRANKFURT*
 (Formerly known as RESEARCH CENTER SAFE at GOETHE UNIVERSITY)
Assistant Professor in the Financial Markets Area
- 2015–2017 Aug *UNIVERSITY OF MANNHEIM, Finance area*
Postdoctoral Researcher in Finance
- 2015 Apr-Jun *UNIVERSITY OF BRITISH COLUMBIA, Sauder School of Business,*
Visiting Scholar

EDUCATION

- 2016 Oct *TILBURG UNIVERSITY, CentER Graduate School*
PhD in Finance
Advisors: Joost Driessen and Theo Nijman
- 2012 *TILBURG UNIVERSITY, CentER Graduate School*
ResMSc in Finance with distinction (MPhil equivalent)
- 2010 *UNIVERSITY OF PÉCS, Faculty of Business and Economics*
BA in Management and Business Administration, cum laude
- 2008 *UNIVERSITÉ CATHOLIQUE DE LYON, ESDES Int. Business School,*
Erasmus Mobility Program

WORKING PAPERS

“Collateral Eligibility of Corporate Debt in the Eurosystem” with Lorian Pelizzon, Max Riedel and Marti Subrahmanyam, SAFE Working Paper No. 275

“Much ado about nothing: A study of differential pricing and liquidity of short- and long-term bonds”, with Joost Driessen and Theo Nijman, SAFE Working Paper No. 238

“The Pricing Implications of Oligopolistic Securities Lending Market: A Beneficial Owner Perspective”, with Zsuzsa Réka Huszár, SAFE Working Paper No. 215

“The missing piece of the puzzle: Liquidity premiums in inflation-indexed markets” with Joost Driessen and Theo Nijman, Netspar Discussion Paper No. 02/2014-066 and SAFE Working Paper No. 183

“Not risk free: The relative pricing of euro area inflation-indexed and nominal bonds”, Netspar Discussion Paper No. 11/2015-074

WORK IN PROGRESS

“The Impact of Donald Trump's Tweets on Financial Markets”, with Farshid Abdi, Mila Getsmansky Sherman, Emily Kormanyos and Loriana Pelizzon

“The information content of securities lending along the sovereign risk spectrum”, with Zsuzsa Réka Huszár

“The effect of counter-Covid-19 Monetary Policy on Funding Markets and Sovereign Bond Pricing”, with Loriana Pelizzon

“Short interest revisited: cross-asset class price discovery in the Eurozone” with Zsuzsa Réka Huszár and Emily Kormanyos

HONORS, AWARDS and RESEARCH GRANTS

2017/2019	Research Center SAFE, Research grants for individual projects
2016/2017	Stiegler Stiftung: travel grant from Mannheim Business School
2016	AFA Travel Grant, San Francisco
2012	IPE Pension Scholarship Award, IPE Europe
2011/2012	Huygens Scholarship, Nuffic
2010/2011	CentER and TCF Scholarships, Tilburg University
2010	Kochmeister prize of the Budapest Stock Exchange: 2 nd prize
2008/2011	Merit Scholarship of the Republic of Hungary

FELLOWSHIPS AND MEMBERSHIPS

2012 –	Netspar Junior Research Fellow
2013 –	American Finance Association, European Finance Association, Western Finance Association, Financial Management Association

CONFERENCE AND SEMINAR PRESENTATIONS

2020	11 th Annual Financial Market Liquidity Conference (discussion), IRMC 2020, 7 th SAFE Asset Pricing Workshop (discussion), London School of Economics, AFA and AEA Meetings (ASSA San Diego)
2019	10 th Annual Financial Market Liquidity Conference (Budapest), SAFE Brownbag talk, CEBRA 2019 Annual Meeting (discussion), Women in

	Finance (Frankfurt), Netspar International Pension Workshop (Leiden, discussion)
2018	9 th Annual Financial Market Liquidity Conference (Budapest), SAFE Internal Conference, FIRS (discussion), ZEW Workshop on Sovereign Debt Restructuring, 5 th International Conference on Sovereign Bond Markets (Ottawa), Securities markets: trends, risks and policies (Bocconi-CONSOB), Netspar International Pension Workshop (Leiden)
2017	8 th Annual Financial Market Liquidity Conference (Budapest), FMA Annual Meeting 2018 (Boston), MTA KTI Nyari Muhely (Budapest), Finanzagentur GmbH, IFABS 2017 (Oxford), IRMC 2017 (Florence), Securities markets: trends, risks and policies (Bocconi-CONSOB-ESMA), Netspar International Pension Workshop (Leiden), University of Pécs (Hungary)
2016	7 th Annual Financial Market Liquidity Conference (Budapest), FMA Annual Meeting (Las Vegas), MTA KTI Nyari Muhely 2016 (Budapest), FMA European Meeting (Helsinki), Netspar International Pension Workshop (Leiden)
2015	Ortec Finance (Rotterdam), 6 th Annual Financial Market Liquidity Conference (Budapest), University of Mannheim, MTA KTI Nyari Muhely 2015 (Budapest), Simon Fraser University (Beedie), University of Toronto, University of British-Columbia (Sauder), Federal Reserve Board, Católica-LISBON, DSF/Tinbergen PhD Seminar, Tilburg University
2014	Netspar International Pension Workshop, Netspar Pension Day, Tilburg University (March and Nov)
2013	Netspar Conference: Illiquid Investments and Robust Portfolio Choice

PROFESSIONAL SERVICIES

Ad hoc refereeing for Finance Research Letters, The Economics of Transition, Journal International Financial Markets, Institutions & Money, Journal of Banking and Finance and the National Science Center of Poland

Member of the Program Committee of the FMA European Conference 2017-2020

TEACHING EXPERIENCE

2017/2020	Asset Allocation and Performance Analysis (course coordinator and lecturer, Goethe University Frankfurt)
2016/2017	International Asset Management and Corporate Governance, MSc (teaching assistant, University of Mannheim)
2015/2017	MSc Thesis supervision (University of Mannheim)
2015/2016	International Asset Management and Decision Analysis, MSc (teaching assistant, University of Mannheim)
2012/2015	Finance 2, BSc; TA for Empirical Methods in Finance and Financial Analysis and Investor Behavior, MSc (teaching assistant, Tilburg University)

OTHER SKILLS

Computer skills:

Stata, MATLAB, MS Office, Latex, Databases (Bloomberg, Datastream, IHS Markit)

Language proficiencies:

Hungarian (native), English (fluent), French (basic), Italian (basic), German (basic)

Frankfurt am Main, 20 January 2021