Dominik Rösch
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Education

2015	**Assistant Professor in Finance**, State University of New York at Buffalo
2015	**PhD in Finance**, RSM, Erasmus University, The Netherlands Fall 2013, Research visit, Cornell University, Ithaca, USA Dec. 2011, Research visit, Sirca, Sydney, Australia Nov. 2011, Research visit, University of California, Los Angeles, USA
2009	**MSc in Finance**, SOAS University of London, UK. Major: Quantitative Finance
2006	**Diplom Mathematician (eq. MSc)**, University of Bonn, Germany Thesis: Financial Market Models and Market Maker Spreads, written at Deutsche Boerse (Eurex), presented at Archelon, Deutsche Bank, and Deutsche Boerse Majors: Stochastic Analysis, Probability Theory, Logic and Set Theory Minor: Computer Science

Research Interests

Market microstructure and market quality (arbitrage, liquidity, and efficiency); financial institutions; financial crises

Publications

The Dynamics of Market Efficiency
(with Avanidhar Subrahmanyam and Mathijs van Dijk)

Review of Financial Studies, forthcoming

Presented at: (*) presented by co-author

- 2013: 40th European Finance Association meetings (EFA) (Cambridge, U.K.); 30th International Symposium on Money, Banking and Finance (Poitiers, France); Campus for Finance (Vallendar, Germany); Indiana University (*), University of Cambridge (*), University of Manchester (*), University of South Carolina (*)
- 2012: Brazilian Finance Conference (Sao Paulo) (*); EFMA meetings (Barcelona) (*); Frontiers of Finance Conference (Warwick Business School) (*); Goethe University Frankfurt (*); Deakin University Australia (*); UCLA (*); Rotterdam School of Management, Erasmus University (*); PhD Seminar, Rotterdam School of Management, Erasmus University

Working Papers

The Impact of Arbitrage on Market Liquidity
(solo-authored)

Presented at:

- 2016: Research in Behavioral Finance Conference, Amsterdam
- 2015: Cass Business School, University at Buffalo, Cornell University, City University of Hong Kong, Frankfurt School of Finance & Management
- 2014: 12th International Paris Finance Meeting (Paris, France); Financial Management Association and Doctoral Consortium (Nashville, USA); 26th Northern Finance Association (Ottawa, Canada); Asian Finance Association (Bali, Indonesia); 50th Eastern Finance Association (Pittsburgh, USA); Seminar, Erasmus University; Seminar, Babson College

- 2013: 21st Conference on the Theories and Practices of Securities and Financial Markets (Kaohsiung, Taiwan); The World Finance & Banking Symposium (Beijing, China); 6th Erasmus Liquidity Conference (Rotterdam, The Netherlands); Seminar, Cornell University; Market Microstructure Seminar, Cornell University

The Propagation of Shocks Across International Equity Markets: A Microstructure Perspective
(with Dion Bongaerts, Richard Roll, Mathijs van Dijk, and Darya Yuferova)

Presented at: (*) presented by co-author

- 2016: Annual Conference in International Finance, Hong Kong
- 2014: Extreme Events in Finance (Rayaumont, France); 21st Annual Meeting of the German Finance Association (Karlsruhe, Germany); Conference on Emerging Markets Finance (Bombay, India) (*); INFER Workshop on Financial Globalization, International Trade and Development (Bordeaux, France) (*); PhD Seminar, Rotterdam School of Management, Erasmus University (*)

Cross-sectional identification of informed trading
(with Dion Bongaerts and Mathijs van Dijk)

Presented at: (*) presented by co-author

- 2016: Eastern Finance Conference (Baltimore), Asian Finance Conference (Bangkok), FMA Annual Meeting (Las Vegas)

Equity risk and illiquidity premia during and outside trading times
(solo-authored)

Presented at:

- 2016: Eastern Finance Conference (Baltimore), FMA Annual Meeting (Las Vegas)

Referee

Financial Analysts Journal; Journal of Economic Behavior & Organization; Management Science; Pacific-Basin Finance Journal; Review of Finance, Review of Financial Studies (RFS)

Teaching Experience

	Singapore Institute of Management
2016	Investment Management (MGF 402)
	State University of New York at Buffalo
2016	Investment Management (MGF 402)
2016	Complex Financial Instruments (MGF 636)
	Erasmus University
2014/15	Investments (Master course); Alternative Investments (Bachelor course); MSc thesis supervision
2013/14	Trading & Exchanges (Master course); MSc thesis supervision
2012/13	Trading & Exchanges (Master course); Bachelor and MSc thesis supervision
2011/12	Investments (Master course); MSc thesis supervision
2010/11	Investments (Master course); MSc thesis supervision
	University of Bonn
2001 – 2003	Linear Algebra I, II, III and Analysis II

Professional Experience

2003 – 2013	**Regentmarkets Group**
	Regentmarkets operates www.binary.com, a website offering binary derivatives on financial markets. Regentmarkets has an annual turnover of several hundred million USD and manages a complex book of thousands of different derivative contracts.
2012 – 2013	Consultant and Quality Assurance (part-time)
2006 – 2010	Head of Quants Department, Malaysia Built up an international team - including decisions to hire and fire - of six quantitative analysts. Project leader to develop and launch a new financial product which contributes a substantial part to annual turnover and profit.
2003 – 2004	Quantitative Analyst, Malta and Malaysia
2006 – 2006	**Deutsche Boerse Group (Eurex)**
	Product Design Equities And Indices, Germany 7-months internship
2005 – 2007	**De-Media GmbH**
	Software Engineer, Germany (part-time)

Awards and Scholarships

- 2016: received OneTick software (worth several hundred thousand dollars) for SUNY at Buffalo
- 2016: Use case in National Science Foundation Data Infrastructure Building Blocks (1541215)
- 2014: FMA Doctoral Student Consortium Participant
- 2014: "Outstanding Paper in Institutions and Markets" award 2014 Eastern Finance Association (Pittsburgh)
- 2013: AFA Annual Conference Doctoral Student Travel Grant, San Diego, 2013
- 2011: received OneTick software (worth several hundred thousand dollars) for Erasmus University: Press Release at onetick.com