

Tomy Lee

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EMPLOYMENT

Central European University, Vienna, Austria
Assistant Professor of Finance

2018—Current

EDUCATION

University of Toronto, ON, Canada

PhD in Economics

2013—2018

Committee: Jordi Mondria, Xianwen Shi, Ettore Damiano, Colin Stewart

MA in Economics

2012—2013

Brock University, ON, Canada

BA in Economics

2008—2012

RESEARCH INTERESTS

Information economics, design of financial markets, over-the-counter markets, applied theory

PUBLICATION

Latency in Fragmented Markets, *Special Issue on Fragmented Financial Markets, Review of Economic Dynamics* (2019), vol. 33, pages 128-153, July.

WORKING PAPER

Why Trade Over-the-Counter? (with Chaojun Wang) [*R&R Journal of Finance*]

Conferences—2018: AMES, ASSA, CBC Hong Kong, EFA, EUROfidai, NFA; 2019: FML Budapest; 2020: AFA; 2022: FARFE

WORKS IN PROGRESS

Optimal Tick Size (with Corey Garriott)

Information on Exchanges (with Chaojun Wang and Corey Garriott)

Special Repo Rates with OTC Markets (with Jean-Sébastien Fontaine, Liyan Yang, and Adrian Walton)

RESEARCH GRANT

Ripple Research Fund (\$10,000)

“Permissioned Blockchain in Financial Markets” with Chaojun Wang

2019—2020

PRESENTATIONS AND CONFERENCE SERVICE

2022 — FTG Budapest, FIRS Budapest (discussant), Vienna Festival of Finance Theory (discussant)

2020 — ASSA San Diego, FML Budapest (discussant)

2019 — FML Budapest, ESSEC OTC Workshop (chair), KU Leuven

2018 — AMES, BoC-Laurier FMD, CBC Hong Kong, EFA, EUROfidai, NFA, RED Philadelphia, Bank of Canada, CEU, University of Guelph, McGill

2015-17 — CIREQ, CEA, Dauphine Workshop, ECOMFIN, ARM NUS, APAD, NFA, University of Toronto

HONORS AND AWARDS

Unicredit Foscolo Top-Up Fellowship	2018—Current
SSHRC Doctoral Fellowship	2017—2018
University of Toronto Doctoral Fellowship	2013—2018
SSHRC Graduate Scholarship	2012—2013
Brock University Distinguished Graduate Award	2012
Brock University Entrance Scholarship	2008—2012

(Updated November 28, 2022)