



**Jérémie LEFEBVRE**  
**Ph.D. in Finance**  
**Assistant Professor, Finance**

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## **EDUCATION**

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- 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**

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Market microstructure and liquidity, Regulation of financial markets

## **PROFESSIONAL EXPERIENCE**

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### **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**

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

## INTELLECTUAL CONTRIBUTIONS

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### Papers in refereed journals

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#### Published

Lefebvre J., Mazza P., (2023), Advance Disclosure of Insider Transactions: Empirical Evidence from the Vietnamese Stock Market, *International Review of Law and Economics*, 74(2023), pp. 106137

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

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#### International

Lefebvre J., Mazza P., (2024), *Insider trading, market turmoil, and CSR: Analyzing the performance of French corporate insiders amid COVID-19* SABEM 2024, London (UK), United Kingdom

Lefebvre J., Mazza P., (2024), *Insider Trading, Market Turmoil, and CSR: Analyzing the Performance of French Corporate Insiders Amid COVID-19* SESTEF 2024, Paris, France

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

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#### 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

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### Reviewer in an academic journal

Journal of Financial Econometrics

International Journal of Finance & Economics

Applied Economics

European Journal of Finance

## **RESEARCH ACTIVITIES**

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### **COMMITTEE CHAIR**

#### **Course Coordinator**

**2024** Course Coordinator QMEF 3297 (PGE BA1), IÉSEG School of Management, France

#### **Member of a program architecture committee**

**2017 - 2018**