Cristina Mabel Scherrer

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Positions

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2019 | 2023 Empirical Finance, MSc.

- Department of Finance, London School of Economics (LSE) (Guest Teacher):

2020 2023	Principles of Finance (FM213) (seminars), BSc;
2012 2013	Corporate Finance (FM422) (seminars), MSc;
2011 2012	Principles of Finance (FM212) (seminars), BSc.

- Department of Economics and Business Economics, Aarhus University:

2017 2018	Applied Econometrics II, MSc Finance;
2015 2017	High Frequency Econometrics, MSc Economics;
2014	Empirical Market Microstructure, MSc Economics;
2013 2017	Corporate Finance I, MSc Finance.

- School of Economics and Finance, Queen Mary University of London (Teaching Assistant):

2011 2013	Mathematical Methods in Economics and Business 2, BSc Economics;
2010 2012	Macroeconomics 2, BSc Economics;
2009 2011	Futures and Options, BSc Economics; Mathematical Methods in Economics and Business 1, BSc Economics.

Professional Service

2021	External Examiner, Cambridge Judge Business School, University of Cambridge.
2023	External Examiner, School of Economics and Finance, Queen Mary University of London.
2023	Chief Examiner, Financial Data Analyses (FN2208), BSc Finance, University of London Online Programme - London School of Economics (LSE).
2023	Chief Examiner, Introduction to Finance (FN1202), BSc Finance, University of London Online Programme - London School of Economics (LSE).

Professional Experience - Industry

2005 2009	Gerdau Group (Steel and Mining): M&A Area, Business and Financial Planning
2002 2003	Ipiranga Group (Oil): Strategic Planning

Research Interests

Financial Economics, Financial Econometrics, Market Microstructure, Empirical Finance, High Frequency Econometrics.

Working Papers

- 1. Volatility Discovery (with Gustavo Dias and Fotis Papalias) Conditionally Accepted Journal of Business & Economic Statistics
- 2. Price Discovery and Market Microstructure Noise (with Gustavo Dias and Marcelo Fernandes); Reject & Resubmit Journal of Econometrics
- 3. \Time-varying price discovery" (with Gustavo Dias and Marcelo Fernandes); Reject & Resubmit Journal of Financial Econometrics

Referreing

Journal of Econometrics, Journal of Banking and Finance, Journal of Financial Econometrics, Journal of International Money and Finance, Journal of Applied Econometrics, Economic Letters, Journal of International Financial Markets, Institutions & Money, Brazilian Review of Econometrics, and Revista Analise Economica.

Director of Publication: Brazilian Review of Finance (2023 |) Associate Editor: Brazilian Review of Finance (2020 | 2023)

Seminar Presentations

Finance Research Group - NBS; Greenwich University; London School of Economics (LSE) - Department of Economics; University of East Anglia; CFE London; University of St Andrews; Bank of England, Financial Stability; Royal Economic Society PhD Presentation Meeting; Royal Economic Society Annual Conference, Cambridge; Econometrics Reading Group, Queen Mary, University of London; PhD Conference, Queen Mary, University of London; Econometrics Reading Group, Queen Mary, University of London; PhD Conference, Queen Mary, University of London; 2019 Asia Meeting of the Econometric Society (AMES19), China; University of Southern Denmark, Denmark; Brazilian Econometric Society Meeting, Brazil; Aalborg University, Denmark; Nordic Finance Network Young Scholars - Aarhus, DK (discussant); Nordic Finance Network Phd Conference - CBS Copenhaguen, DK (discussant); Finance Annual Meeting - Aarhus, DK; CREATES 10-Anniversary Meeting - Sandbjerg, DK; Sandbjerg Conference, Sonderborg, DK; Second International Workshop in Financial Econometrics, Salvador, Brazil; 8th Annual So e Conference (pre-conference), Aarhus University, DK; University of Vienna, Finance Department; Sandbjerg Conference, Sonderborg, Denmark; The Arne Ryde Workshop in Financial Economics, Lund, Sweden; CREATES DG Annual Meeting, Denmark; Midwest Finance Association Annual Meeting, Orlando, USA; Fifth Risk Management Conference 2014, Mont Tremblant, Canada; First International Workshop in Financial Econometrics, Natal, Brazil; CREATES Lunch Seminar; 13th OxMetrics User Conference, Aarhus, DK; Stockholm University, School of Business; Aarhus University; Brazilian Econometric Society Meeting; Duke University Financial Econometrics Lunch Group; Midwest Finance Association Annual Meeting, New Orleans, USA; Brazilian School of Time Series and Econometrics; B3 - Brazilian Stock Exchange, Brazil; Bank of England, Financial Stability.

Computing

Matlab, SQL, LATFX, Eviews, Stata.

Honours and Awards

Scholarship (Teaching Assistantship and Fee Waver) for PhD Studies, School of Economics and Finance, Queen Mary, University of London; Brazilian Econometric Society (SBE) prize for best paper in Finance; Class Teacher Prize, Principles of Finance, Department of Finance, London School of Economics (LSE) (2012); Royal Economic Society Grant (Duke University visit); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Fund (QMPGRF); Queen Mary, University of London Postgraduate Research Postgraduate Re