JAKUB ROJČEK

Regensdorferstrasse 44a, 8049 Zürich, Switzerland ⋄ jakub.rojcek@gmail.com ⋄ WEB ⋄ SSRN, **09.09.2018**

EDUCATION

Ph.D. in Finance, University of Zurich & Swiss Finance Institute	*July 2016*
M.Sc. in Economics, University of Bonn	*August 2010*
B.A. in Economic Theory, Charles University in Prague	*June 2008*
B.Sc. in Finance, University of Economics in Prague	*January 2008*

EMPLOYMENT AND POSITIONS

Asset Allocation Analyst at LGT Capital Partners	*Jun 2016—present*
Research and Teaching Assistant at the University of Zurich	*Sep 2011—Jun 2016*
Visiting Researcher at Simon Fraser University	*Feb 2015—Aug 2015*
Business Analyst in Middle Office at Wood & Company	*Sep 2009—Apr 2010*
Operations Analyst in Middle Office at Wood & Company	*Jul 2007—Jul 2008*
Research Assistant at Charles University in Prague	*Apr 2007—Jun 2008*

RESEARCH INTERESTS

Private markets, Market microstructure, High-frequency trading, Liquidity, Asset pricing

WORK IN PROGRESS

Search based theory of liquidity in private equity markets

Factors behind manager persistence and skill in private equity

Intraday analysis of technical trading indicators

WORKING PAPERS

Seconds out: liquidity risk and the secondary market in private equity
with Marco Ferrari and Matthias Feiler, 2018. *LGT Capital Partners Working Paper.*

Which Factors are behind Value Creation Drivers of Private Equity Returns?
with Murat Sümer and Matthias Feiler, 2018. *LGT Capital Partners Working Paper.*

A model of price impact and market maker latency SSRN
2016. *Swiss Finance Institute Research Paper No. 16-56.*

High-frequency trading in order-driven markets: equilibrium and regulation SSRN
with Alexandre Ziegler, 2015. *Swiss Finance Institute Research Paper No. 15-23.*

Social ties maintain stability in informal economies
with Eloy Fisher, Sharon Greenblum and Carolina Mattsson, 2015 Working paper.

PUBLICATIONS

Price impact and bursts in liquidity provision DOI Link
with R. Genay, S. Mahmoodzadeh and M. C. Tseng, 2018. *Quantitative Finance.*

Bankruptcy triggering asset value–continuous time finance approach
with Karel Janda. 2014. *Modeling, Dynamics, Optimization and Bioeconomics I, Springer, Porto, Portugal, p. 357 - 382.*

CONFERENCE AND SEMINAR PRESENTATIONS

July 2018	Poster at 2^{nd} Private Markets Research Conference EHL	*Lausanne, CH*
June 2018	Swiss Finance Institute Research Days	*Gerzensee, CH*
April 2018	SGF Conference	*Zürich, CH*
May 2017	FMA International	*Lisbon, PT*
Jun 2017	French Finance Association	*Valence, FR*
Dec 2016	University of Zurich Brown Bag Seminar	*Zürich, CH*
Nov 2016	University of Sankt Gallen PhD Microstructure Seminar	*St. Gallen, CH*
Aug 2016	Econometric Society meeting	*Geneva,CH*
Aug 2016	European Finance Association	*Oslo, NO*
Jun 2016	Belgrade Young Economist Conference	*Belgrade, SR*
Dec 2015	University of Zurich Brown Bag Seminar	*Zürich, CH*
Sep 2015	Advanced Mathematical Methods in Finance poster	*Lausanne, CH*
Jul 2015	Santa Fe Institute CSSS	*Santa Fe NM, US*
May 2015	University of Zurich Poster Workshop	*Zürich, CH*
Mar 2015	Simon Fraser University HF Econometrics Seminar	*Vancouver, CA*
Feb 2015	University of Tokyo Multi agent simulations workshop	*Tokyo, JP*
Jun 2014	Swiss Finance Institute Research Days	*Gerzensee, CH*
May 2014	University of Zurich Brown Bag Seminar	*Zürich, CH*
Sep 2011	University of Zurich Brown Bag Seminar	*Zürich, CH*

SCHOLARSHIPS AND AWARDS

Jan 2016	**Student travel grant** by the American Finance Association	*San Francisco, US*
Jan 2015	**Visiting doctoral student grant** by the Swiss Finance Institute	*Vancouver, CA*
Sep 2010	**First year Ph.D. scholarship** by the Swiss Finance Institute	*Zürich, CH*
Sep 2008	**Erasmus scholarship** by the University of Bonn	*Bonn, DE*

TEACHING

Guest lecture on High-frequency trading (Doctoral), University of St. Gallen,	*2016*
Teaching assistant for CFA Challenge (Master), University of Zurich	*2015—2016*
Teaching assistant for Intermediate Corporate Finance (Bachelor), University of Zurich	*2012—2016*
Teaching assistant for Advanced Corporate Finance (Master), University of Zurich	*2012—2016*

ADDITIONAL COURSES AND ACTIVITIES

Jun 2015	Santa Fe Institute: Complex Systems Summer School	*Santa Fe NM, US*
Jun 2010	Summer School in Quantitative Finance	*Prague, CZ*

REFERENCES

Ramazan Gencay
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Simon Fraser University
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Michel Habib
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Alexandre Ziegler
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University of Zurich
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SKILLS AND QUALIFICATIONS

Computer skills

- Computer Languages: Java, SQL, Python (basic), C/C++ (basic)
- Math & Stats: Matlab, R, Mathematica, also: Maple, SAS, NCSS, EViews, Stata
- Other: LaTeX, MS Office, MS Visio, GitHub, Photoshop, Lightroom

Language skills

- English, German, Czech – working proficiency C2
- Polish, Russian, Spanish, Swiss German – basic understanding A2
- Slovak — native

Other skills

- Business analyst training program
- Project management, Time management, Scientific writing, Presentation skills, Negotiation and moderation skills through UZH/ETHZ competence courses
- PADI Divemaster
- Driving license, group A + B