

Michael Brolley

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Academic Employment

July 2015– Assistant Professor of Finance, Wilfrid Laurier University

Education

2015 Ph.D., Economics, University of Toronto
2009 M.A., Economics, Queen’s University
2008 B.A. (Honours), Applied Economics (with Distinction), Queen’s University

Publications

“The Quadratic Oil Extraction Oligopoly” (with John M. Hartwick)
Resource and Energy Economics, 2008, 30(4), pages 568-577.

Working Papers

“Mandatory Price Improvement in Dark Pools” (revise and resubmit)
“Informed Trading in a Low-Latency Limit Order Market”, (with K. Malinova)
“Maker-Taker Fees and Liquidity: The Role of Commission Structures” (with K. Malinova)

Work in Progress

“Know when to hold ‘em, know when to fold ‘em: Lessons from Canada’s Venture Exchange”
(with D. Amaya and B. Smith)
“Order Flow Segmentation, Liquidity, and Price Discovery: The Role of Latency Delays”
(with D. Cimon)

Invited Presentations (* - indicates co-author presented)

2017 Stern Microstructure Conference, CEA, 2nd Entrepreneurial Finance Conference*
(scheduled), EFA-Mannheim (scheduled), NFA (scheduled), RSM Liquidity Conference*
(scheduled), 1st SAFE Market Microstructure Conference (scheduled), UToronto.
2015 NFA
2014 WLU, FMA, Copenhagen Business School, EFA (Lugano) Doctoral Tutorial
2013 WFA*, NFA*, RSM Liquidity Conference*, CEA, CIREQ PhD Meeting, TADC-LBS
2012 NFA, 8th Central Bank Workshop on Market Microstructure*, CEA, Toronto

Teaching

2015– BU393 – Financial Management II (Instructor, WLU)

Awards, Grants, and Honours (Post-PhD)

2016-2018 SSHRC Insight Development Grant, \$53,242
2015-2017 Start-up Research Grant, Wilfrid Laurier University, \$17,500

Professional Service

2017 SSHRC Insight Development Grant Adjudication Committee Member
2017 Program Committee Member, Financial Management Association Meeting.
2016- Program Committee Member, Northern Finance Association Meeting.