

JULIO A. CREGO

Tilburg University
Warandelaan 2
5037 AB Tilburg - The Netherlands

+31 134 664 882
jacrego@uvt.nl
www.juliocrego.com

EMPLOYMENT

Assistant Professor at [Tilburg University](#), Department of Finance. September 2017 -

EDUCATION

PhD in Economics, [CEMFI](#), Spain.

Committee: [Dante Amengual](#), [Rafael Repullo](#), [Enrique Sentana](#), June 2017.

Visiting Student, [S. C. Johnson Graduate School of Management \(Cornell\)](#), Fall 2015.

Courses: Market Microstructure by [Maureen O'Hara](#).

Visiting Student, [Swiss Finance Institute](#) (Lugano), March 2015.

Courses: Market Microstructure by [Thierry Foucault](#) and [Albert Menkveld](#).

M.Sc. in Economics and Finance, [CEMFI](#), 2013.

B.A. in Business Administration, [Universidad Carlos III de Madrid](#), 2011.

FIELDS OF INTEREST

Market Microstructure, Econometrics, Asset Pricing.

PUBLISHED PAPERS

[Why Does Public News Decrease Information Asymmetries?](#)

Journal Financial Economics, 2020.

[Endogenous Health Groups and Heterogeneous Dynamics of the Elderly](#)

with [Dante Amengual](#) and [Jesús Bueren](#) *Journal of Applied Econometrics*, *Accepted*

WORKING PAPERS

[Trades by Insiders and the Informativeness of Earnings Announcements](#), with [Jasmin Gider](#).

[Cyclical dependence and timing in market neutral hedge funds](#) , with [Julio Gálvez](#).

[Early Birds and Second Mice in the Stock Market](#) , with [Jin Huang](#).

Awarded the Sabadell Inves Grant by the Banc Sabadell Foundation.

[Financial contagion in the eurozone](#) , with [Dante Amengual](#) and [Enrique Sentana](#).

AWARDS

NWO VINI grant (Dutch Research Council), 2021-2023

OTHER PUBLICATIONS

“The effect on prices of share dealing by directors”, with C. Aparicio.

CNMV bulletin, 2Q2013, pp 47-62

TEACHING EXPERIENCE

[Finance for pre-master](#), Tilburg University, 2017-2020.

[Empirical Methods in Finance](#), Tilburg University, 2017-2020.