

Anne Haubo Dyhrberg

Education & Academic Affiliations

2021-present	<i>Wilfrid Laurier University</i> . Assistant Professor
2017-2021	<i>University of Sydney</i> . PhD in Finance. Thesis advisers Sean Foley and Jiri Svec.
2020	<i>VU Amsterdam</i> . Visiting scholar, two month visit, host Albert Menkveld.
2014-2015	<i>University College Dublin</i> . Master of Arts Economics.
2011-2014	<i>Copenhagen Business School</i> . Bachelor of Science International Business.

Publications

2022	Dyhrberg, Anne H., Foley, Sean, and Svec, Jiri, When Bigger Is Better: The Impact of a Tiny Tick Size on Undercutting Behavior, <i>Journal of Financial and Quantitative Analysis</i> (Forthcoming). Cole, B., Dyhrberg, Anne H., Foley, Sean, and Svec, Jiri, Can Bitcoin be Trusted? Quantifying the economic value of blockchain transactions, <i>Journal of International Financial Markets, Institutions and Money</i> , 79.
2018	Dyhrberg, Anne H., Foley, Sean, and Svec, Jiri, How investible is Bitcoin? Analyzing the liquidity and transaction costs of Bitcoin markets, <i>Economics Letters</i> , 171, 140-143.
2016	Dyhrberg, Anne H., Bitcoin, gold and the dollar—A GARCH volatility analysis, <i>Finance Research Letters</i> , 16, 85-92.
2016	Dyhrberg, Anne H., Hedging capabilities of bitcoin. Is it the virtual gold?, <i>Finance Research Letters</i> , 16, 139-144.

Working Papers

2020	One Coin, Many Markets: How Market Frictions Affect Arbitrageurs. Anne H. Dyhrberg.
2020	The Tokenization of Financial Markets. Anne H. Dyhrberg, Sean Foley and Talis Putnins.
2020	Closing Time: Effects of the closing mechanism and design on market quality. Anne H. Dyhrberg, Ester Felez-Vinas, Sean Foley and Talis Putnins.

Honors and Awards

2019	Best paper award for "When bigger is better: The impact of a tiny tick size on undercutting behavior" at the Cryptocurrency Research Conference, University of Southampton, June 15-16 2019.
2018	University of Sydney Business School Research Scholarship Award.

Seminars and Conferences

- 2021 Paris Webinar on Financial Technology and Crypto, July 7th 2021
- 2020 European Finance Association Annual Meeting, virtual conference, August 19-22 2020.
- 2019 Accounting and Finance Association of Australia and New Zealand Doctoral Symposium, University of Queensland, Australia, July 3-5 2019.
European Financial Management Association, University of Azores, Portugal, June 26-29 2019.
- 2018 Financial Research Network Annual Conference, University of Queensland, Australia, November 14-16 2018.
Behavioral Finance and Capital Markets Conference, La Trobe University, Australia, September 24-26 2018.

Teaching

- 2022 Undergraduate course Financial Management II BU393 at Wilfrid Laurier University
- 2021 Undergraduate course Financial Management II BU393 at Wilfrid Laurier University
- 2019 Postgraduate course Algorithmic Trading FINC3014 at the University of Sydney.
- 2018 Undergraduate course Corporate Finance I FINC2011 at the University of Sydney.

Refereeing

Journal of Financial and Quantitative Analysis.
Energy Economics, Elsevier.
Journal of Futures Markets, John Wiley & Sons.
Applied Economics, Taylor & Francis.
Economic Modelling, Elsevier.
Finance Research Letters, Elsevier.
Economics Letters, Elsevier.
Journal of International Financial Markets, Institutions and Money, Elsevier.
International Journal of Managerial Finance, Emerald Publishing.
Journal of International Money and Finance, Elsevier.
Asia-Pacific Journal of Financial Studies, John Wiley & Sons.
Financial Markets and Portfolio Management, Springer.
North American Journal of Economics and Finance, Elsevier.
Quarterly Review of Economics and Finance, Elsevier.
Research in International Business and Finance, Elsevier.