

Zhengge Zhou

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|-------------------------|---|---------------|
| Education | <i>Warwick Business School (UK) – PhD in Finance</i> | exp. 2025 |
| | <i>Berlin Mathematical School (Germany) – MSc in Maths</i> | 2019 |
| | <i>University College London (UK) – MSc in Financial Maths</i> | 2017 |
| | <i>Sichuan University (China) – BSc in Applied Maths</i> | 2015 |
| Employment | <i>Gillmore Centre for Financial Technology</i> <i>PhD Research Assistant</i> | 08/2023 - Now |
| Research Areas | <i>Market Microstructure, FinTech, Financial Intermediation</i> | |
| Job Market Paper | <i>Optimal Automated Market Makers</i> <i>Blockchain technology has enabled intermediary-free exchanges in which trades are facilitated by automated market-making (AMM) algorithms. This paper shows that: 1) existing AMM designs in practice cannot allocate trading needs of liquidity demanders among liquidity providers efficiently; 2) the optimal AMM design attaining efficient trading allocation is structured as a weighted geometric average over liquidity providers' preferences; 3) this optimal design emerges in equilibrium when intermediary-free exchanges operate as a decentralized autonomous organization.</i> | |
| Working Papers | <i>A New Model of Networked Over-the-counter Markets</i> <i>Middlemen in OTC Markets with Search Frictions and Asymmetric Information w/ Roman Kozhan (WBS)</i> | |
| Work-in-progress | <i>Market Fragmentation and Price Informativeness</i> w/ Filipp Prokopenv (PhD at Michigan Ross) and Chaojun Wang (Wharton) <i>Crypto Decentralized Exchange Fragmentation</i> w/ Jiawei Wang (PhD at WBS) | |
| Presentations | Scheduled: <i>Finance Theory Group Meeting, Tokenomics Conference</i> | |

2024: FMA Annual Meeting, CEPR Fintech and Digital Currencies PRN Workshop, HEC Paris PhD Workshop, Tri-city day-ahead Workshop, Economics of Financial Technology Conference, FMA Asia Meeting, APAD Conference, Lancaster-Manchester-Warwick Doctoral Workshop, WBS Brown-Bag Seminar, Gillmore Center Seminar

2023: Gillmore Center Seminar ($\times 2$), WBS Brown-Bag Seminar

Discussions **2024:** FMA Annual Meeting, Lancaster-Manchester-Warwick Doctoral Workshop, Economics of Financial Technology Conference, FMA Asia Meeting

Summer Schools Finance Theory Group Summer School at U. of Washington 06/2023
CBER-CDFT-DSF Summer School at Columbia University 06/2024

Teaching **Graduate Teaching Assistant, Warwick Business School**
Corporate Finance (MSc in Business & Finance) 2021, 2022, 2023
Financial Management (MSc in Business & Finance) 2022

Organizing Service WBS PhD Lunch-time Seminars (2022, 2023), Gillmore Centre PhD Workshop (2023), Lancaster-Manchester-Warwick Doctoral Workshop (2024), Gillmore Centre Annual Conference (2024)

Awards PhD Travel grants: CEPR, EFA 2024
Outstanding Contribution to Collegiality at WBS 2022, 2023
Warwick Business School Bursary Funds, Scholarship 2019 — 2023
Berlin Mathematical School Scholarship 2017 — 2019
Sichuan University Scholarships 2011 — 2015

Other Skills **Languages:** Mandarin Chinese (native), English (fluent)
Software: Latex, Matlab, Python

References [Roman Kozhan](#) (advisor)
Professor of Finance, Warwick Business School
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[David Skeie](#) (advisor)
Professor of Finance, Warwick Business School
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[Ganesh Viswanath-Natraj](#)
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