Daniel Ladley

CV

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Education


PhD thesis

**title**  *Essays on Computational Finance*

**supervisors**  K. R. Schenk-Hoppé and Netta Cohen

Experience

4/2014–present  **Senior Lecturer in Finance**, *Department of Economics*, University of Leicester.


2009–present  **Deputy Director**, *Institute of Finance*, University of Leicester.

Publications


**Chapters**


Working Papers
The role of interbank lending in financial crisis: The case of the 1873 panic (with Rousseau, P.)
The effect of hormones on financial market stability (with Bose, S. and Lin X.)
Margin Trading (with Liu, G. and Rockey, J.)
A model of party formation and competition (with Rockey, J.)

Conference Presentations
Royal Economic Society, 2016
HeForShe, 2015
Financial Risk and Network Theory, 2015
5th International Financial Engineering and Banking Society Conference, 2015
7th International Finance and Banking Society Conference, 2015*
21st International Conference on Computing in Economics and Finance, 2015*
Financial Risk and Network Theory, 2014
4th International Financial Engineering and Banking Society Conference, 2014
6th International Finance and Banking Society Conference, 2014
MDEF - Dynamic Models in Economics and Finance, 2014*
Royal Economic Society, 2014*
European Public Choice Society, 2014*
FEBS/LabEx-ReFi: Financial Regulation and Systemic Risk, 2013
Royal Economics Society Conference, 2013
18th Workshop on Economic Science with Heterogeneous Interacting Agents, 2013
4th International Finance and Banking Society Conference, 2012
18th International Conference on Computing in Economics and Finance, 2012
21st Silvaplana Workshop on Political Economy, 2012*
11th Society for the Advancement of Economic Theory Conference, 2011
ICEC 2011 Workshop on Robustness and Reliability of Electronic Marketplaces, 2011
26th Congress of the European Economic Association, 2011*
6th European Consortium for Political Research General Meeting, 2011
Banking and Finance Post-Crisis, Institute of Finance Workshop, 2011
16th International Conference on Computing in Economics and Finance, 2010
TradeTech2010
CESifo 4th Workshop on Political Economy, 2010*
15th International Conference on Computing in Economics and Finance, 2009
Nonlinear dynamics in economics, Jonkoping, 2009
14th International Conference on Computing in Economics and Finance, 2008
Artificial Life XI, 2008
COMISEF workshop, University of Essex, 2008
Agent Based Modelling in Economics and Finance, UNSW, 2008
International Conference on Complex Systems 2007
International Marketing and Purchasing group conference 2007
The Seventh Trans-Atlantic Doctoral Conference, 2007
12th International Conference on Computing in Economics and Finance, 2006
WEIN06: Workshop on Emergent Intelligence of Networked Agents, 2006
TADA05: Trading Agent Design and Analysis, 2005
Ant Colony Optimization and Swarm Intelligence, 2004
* - Joint paper presentation given by co-author.

Invited Seminars
2016 University of Bath, University of Santiago
2015 King's College London
2013 University of York
2012 University of Oxford
2011 Bank of England, CFA Masterclass series, University of Amsterdam
2010 University of Amsterdam, City University, University of Nottingham, Cass Business School
2009 The Financial Services Authority
2008 University of Leicester, University of Essex
2007 University of Technology, Sydney, University of Western Sydney, University of New South Wales, ETH

Teaching Experience
Fellow of the Higher Education Academy
2010-2014 Financial Derivatives, Postgraduate module, Most recent evaluation: 4.82/5.0.
2008-2009 Money and Banking, 2nd year undergraduate module.
2008 Investment Management, Postgraduate module.
2010-2011 Matlab Programming, PhD course.
2009-2015 Postgraduate project supervision.
2009-2011 Undergraduate project supervision.

PhD Supervision

Administrative Experience
2009-present Deputy-director of Leicester Institute of Finance
2010,2014 Lecturer Hiring Committee
2015-present College Strategy Board
2014-present College Post-Graduate Teaching Committee
2014-present GARP Coordinator
2010-2014 CFA Program Director
2012-present Postgraduate Finance Degrees Syllabus Committee Chair
2010-2012 MSc. Financial Economics Program Leader
2009-present Postgraduate Learning and Teaching Committee
2010-present Postgraduate Staff Student Committee
2010-2013 University Research Computing Strategy Board
2008-2014 Departmental Computer Officer
2012-2013 Undergraduate Macro Syllabus Committee member
2010-2012 Undergraduate Finance Syllabus Committee member
2008-2011 Undergraduate Learning and Teaching Committee
2008-2010 Undergraduate Staff Student Committee

Professional Experience
Subject Matter Expert in Systemic Risk for Professional Risk Managers International Association (PRMIA)
Consultancy An SME focussing on green energy, 2013
University of Leicester Planning Office, 2013
Co-editor Special issue of the Journal of Economic Change and Restructuring
PhD Examiner
University of Essex - Department of Economics, 2015
University of Essex - School of Computing, 2015
University of Leeds - Leeds University Business School, 2014
Cass Business School, 2013
University of Essex - CCFEA, 2011

Co-Chair

Co-Organiser
Banking and Finance: Post Crisis Conference, 2011
International Asset Pricing Workshop, 2010
Complex Adaptive Economic Systems Workshop at The European Conference on Artificial Life, 2007

Scientific Committee
International Finance and Banking Society (IFABS) 2015, 2014
Agent Mediated Electronic Commerce and Trading agent Design and Analysis (AMEC/TADA) 2016, 2015, 2014
Alife XI, 2008

Media Experience
BBC Radio, Local Newspaper

Reviewer

Reviewer
EPSRC, ESRC, Swiss National Science Foundation, Czech Science Foundation, National Science Centre (Poland)

Research Grants and Awards
Research Development Fund, Department of Economics, University of Leicester, 2015, £1500
Research Development Fund, College of Social Science, University of Leicester, 2014, £1990
Research Development Fund, College of Social Science, University of Leicester, 2013, £1200
Research Development Fund, College of Social Science, University of Leicester, 2013, £450
Young Research Travel Grant, College of Social Science, University of Leicester, 2011, £1450
Young Research Travel Grant, College of Social Science, University of Leicester, 2011, £650
Research Grant, College of Social Science, University of Leicester, 2011, £350
Departmental Research Prize 2008-2009, £500
University Research Bursary, 2004-2007, £42000
Nuffield Undergraduate Research Bursary, 2003, £1400

Research Visits and Scholarships

8/2016 University of Santiago (Scheduled)
5/2015 Department of Economics, Vanderbilt University
11/2014 Department of Economics, Vanderbilt University
10/2011- Centre for Nonlinear Dynamics in Economics and Finance, University of Amsterdam
12/2011
8/2010 Quantitative Finance Research Centre, University of Technology Sydney, Australia
6/2010 Norwegian School of Economics and Business Administration, Bergen, Norway
8/2009 Norwegian School of Economics and Business Administration, Bergen, Norway
6/2009 Norwegian School of Economics and Business Administration, Bergen, Norway
6/2008- Norwegian School of Economics and Business Administration, Bergen, Norway
7/2008
11/2007 Invited Faculty for the Complex Systems Research Summer School 2007: Agent Based Modelling in Socio-Economic Systems hosted by Centre for Research in Complex Systems, Charles Sturt University, Australia
7/2007 Securities Industry Research Centre of Asia-Pacific, Sydney, Australia
2/2007 Norwegian School of Economics and Business Administration, Bergen, Norway
8/2006 Norwegian School of Economics and Business Administration, Bergen, Norway
7/2006 Fellowship for the 7th CEEL summer school on Agent Based Computational Economics
6/2006- Biosystems Group, School of Computing, University of Leeds
9/2004
6/2003- Biosystems Group, School of Computing, University of Leeds
9/2004

References
Available upon request