Farzad Pourbabaee

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Google Scholar

RESEARCH AREA: Economic Theory, Finance, Probability and Statistics

EMPLOYMENT:

Postdoctoral Fellow (in Economic Theory) at Caltech Division of the Humanities and Social Sciences (7/2021- current)

EDUCATION:	**DEGREE**	**DATE**	**FIELD**
UC Berkeley	Ph.D.	2021	Economics
(Advisors: Robert M. Anderson, Chris Shannon and Gustavo Manso)			
UC Berkeley	M.A.	2019	Statistics
McMaster University	M.A.	2015	Mathematics
Sharif University of Technology	B.Sc.	2013	Electrical Engineering (Minor in Mathematics)

PUBLICATIONS:

4. *High Dimensional Decision Making, Upper and Lower Bounds*, 2021, *Economics Letters*.
3. *Robust Experimentation in the Continuous Time Bandit Problem*, 2020, *Economic Theory*.
2. *Risk Minimization and Portfolio Diversification* (with M. Kwak and T. A. Pirvu), 2016, *Quantitative Finance*.
1. *Lattice coding for multiple access channels with common message and additive interference* (with M. J. Emadi, A. G. Davoodi, and M. R. Aref), 2012, *Information Theory Workshop (ITW)*.

WORKING PAPERS:

4. *The Impact of Connectivity on the Production and Diffusion of Knowledge* (with Gustavo Manso)
3. *Reputation, Learning and Externalities in Frictional Markets*
2. *Delegated Learning and Non-Credible Communication* (with P. B. McCrory)
1. *Tail Probability Estimation of Factor Models with Regularly-Varyin Tails: Asymptotics and Efficient Estimation* (with O. S. Solari)

TEACHING:

Instructor, Caltech HSS:

Foundations of Economics (SS 205C) – first year Ph.D. course (Spring 2022)
Theory of Value (EC 121a) – Intermediate Microeconomics (Fall 2021)

Graduate Student Instructor, UC Berkeley, first year Ph.D. courses:

Mathematical Tools for Economists (Econ 204, GSI for Professor Chris Shannon, Fall 2017, 18', 19' and 20')
Game Theory (Econ 201B, GSI for Professor Shachar Kariv, Spring 2019)
Econometrics (Econ 240B, GSI for Professor Demian Pouzo and Professor Jim Powell, Spring 2017 and 18')

Graduate Student Instructor, UC Berkeley, undergraduate courses:

Economics Department: Financial Economics (Econ 136)
Haas School of Business*:* Investment (UGBA 133); Financial Markets (UGBA 132); Principles of Microeconomics (UGBA 101A)

FELLOWSHIPS AND AWARDS:

2020-21	Dissertation Completion Fellowship, UC Berkeley
2019	Finance Theory Group PhD Summer School
2018	Graduate Assembly Travel Award, UC Berkeley
2015-16	First- and second-year PhD fellowship, UC Berkeley, Center for Risk Management Research and Economics Department
2013-15	Two-year Graduate Fellowship, McMaster University, Department of Mathematics
2007	Silver medal in the 20th Iranian National Physics Olympiad

SEMINARS

2022	NSF Network Conference; Midwest Economic Theory; North American Econometric Society; Informs ADA
2021	15th International Conference on Game Theory and Management, St. Petersburg University, Russia; 16th European Meeting on Game Theory (SING16), Granada, Spain UC Davis; Arizona State University; Caltech CSIS
2020	UC Berkeley, Department of Economics, Theory and Finance weekly Seminars; Search and Matching in Macro and Finance (SaMMF Workshop for Job Market Candidates, November 2020)
2019	UC Berkeley, Department of Economics, Risk Seminar; Haas School of Business, Finance Lunch
2018	Washington University in St. Louis, Economics Graduate Student Conference
2017	UC Berkeley, Department of Statistics, BSTARS; Department of Economics, Risk Seminar
2016	UC Santa Barbara, Department of Statistics and Applied Probability

REFEREEING: Computational Economics; Annals of Operations Research; Applied Economics Letters

Programming Skills: Python, MATLAB, R

Last updated: 3/2022