# Farzad Pourbabaee

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Google Scholar

## RESEARCH AREA: Economic Theory, Probability and Statistics, Finance

(Specifically, applications of high dimensional statistics in economics; experimentation and information economics; social learning)

### **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
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:**

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

#### WORKING PAPERS:

- The Hazards and Benefits of Condescension in Social Learning
   (with Itai Arieli, Yakov Babichenko, Stephan Müller and Omer Tamuz)
   Accepted at EC' 23: Proceedings of the 24th ACM Conference on Economics and Computation, 2023
   Revise and Resubmit, Theoretical Economics.
- 2. Binary Mechanisms under Privacy-Preserving Noise (with Federico Echenique) Accepted at WINE' 23
- 3. *The Impact of Connectivity on the Production and Diffusion of Knowledge* (with Gustavo Manso) Presented at: 6<sup>th</sup> Annual Conference on Network Science and Economics; Midwest Economic Theory 2022 Informs ADA 2022; North American Summer Meeting of the Econometric Society 2022.
- 4. Reputation, Learning and Externalities in Frictional Markets Revise and Resubmit, Journal of Mathematical Economics.
- 5. Delegated Learning and Non-Credible Communication (with P. B. McCrory)
- 6. 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 and 23') Theory of Value (EC 121a) – Intermediate Microeconomics (Fall 2021 and 22')

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

Programming Skills: Python, MATLAB, R

**Personal Information:**Born: October 1990
US Permanent Resident

## **REFERENCES:**

Robert M. Anderson

UC Berkeley, Department of Economics

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Gustavo Manso

UC Berkeley, Haas School of Business

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Omer Tamuz

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