Farzad Pourbabaee Webpage: [https://farzad-pourbabaee.github.io](https://farzad-pourbabaee.github.io/)

E-mail: [far@caltech.edu](mailto:far@caltech.edu) or [farzad@berkeley.edu](mailto:farzad@berkeley.edu?user=3WvVDUAAAAAJ&hl=en&oi=ao) [Google Scholar](https://scholar.google.com/citations?user=3WvVDUAAAAAJ&hl=en&oi=ao)

**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*](https://www.sciencedirect.com/science/article/pii/S0165176521001713).

3. *Robust Experimentation in the Continuous Time Bandit Problem,* 2020, [*Economic Theory*](https://link.springer.com/article/10.1007/s00199-020-01328-3)*.*

2. *Risk Minimization and Portfolio Diversification* (with M. Kwak and T. A. Pirvu), 2016, [*Quantitative Finance*](https://www.tandfonline.com/doi/full/10.1080/14697688.2015.1115891).

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)*](https://ieeexplore.ieee.org/document/6404705).

**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