

ROHIT RAHI

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PRESENT POSITION

Associate Professor
Department of Finance
London School of Economics

OTHER ACADEMIC POSITIONS

Department of Finance, Haas School of Business, UC Berkeley (2002–03)
Department of Finance, London Business School (Autumn 2000)
Department of Economics, Birkbeck College (1994–97)
Department of Economics, Universitat Pompeu Fabra (1993–94)

EDUCATION

Ph.D. in Economics, Stanford University, U.S.A. (1993)
M.A. in Economics, Simon Fraser University, Canada (1987)
B.A. (Honors School) in Economics, Panjab University, India (1985)

TEACHING EXPERIENCE

Undergraduate: Financial Economics
Derivatives
Corporate Finance
Mathematical Economics

Graduate: Financial Economics
Asset Pricing
Market Microstructure
Corporate Finance
General Equilibrium

RESEARCH INTERESTS

Arbitrage in segmented markets; Financial innovation and security design; Asset pricing with asymmetric information; General equilibrium theory; Incomplete markets; Networks.

PROFESSIONAL ACTIVITIES

Member of the Editorial Board, *Review of Economic Studies* (1996–2005).

Program Committee:

- European Economic Association Annual Congress, Toulouse, 2014
- Econometric Society European Meeting, Milan, 2008
- European Economic Association Annual Congress, Venice, 2002
- Econometric Society European Meeting, Lausanne, 2001

Referee: *American Economic Review*, *Econometrica*, *Economic Journal*, *Economic Theory*, *Journal of Economic Theory*, *Journal of Finance*, *Journal of Financial Intermediation*, *Mathematical Finance*, *Review of Economic Studies*, *Review of Financial Studies*, *Theoretical Economics*.

JOURNAL ARTICLES

- Walrasian Foundations for Equilibria in Segmented Markets, *Mathematics and Financial Economics* (2014), 8:249–264 (with Jean-Pierre Zigrand).
- Value of Information in Competitive Economies with Incomplete Markets, *International Economic Review* (2014), 55:57–81 (with Piero Gottardi).
- Risk Sharing and Retrading in Incomplete Markets, *Economic Theory* (2013), 54:287–304 (with Piero Gottardi).
- Strategic Financial Innovation in Segmented Markets, *Review of Financial Studies* (2009), 22:2941–2971 (with Jean-Pierre Zigrand).
- Informed Trading, Investment, and Welfare, *Journal of Business* (2003), 76:439–454 (with James Dow).
- Should Speculators be Taxed? *Journal of Business* (2000), 73:89–107 (with James Dow).
- Information Revelation and Market Incompleteness, *Review of Economic Studies* (2000), 67:563–579 (with José M. Marín).
- Speculative Securities, *Economic Theory* (1999), 14:653–668 (with José M. Marín).
- Adverse Selection and Security Design, *Review of Economic Studies* (1996), 63:287–300.
- Financial Market Innovation and Security Design: An Introduction, *Journal of Economic Theory* (1995), 65:1–42 (with Darrell Duffie).
- Optimal Incomplete Markets with Asymmetric Information, *Journal of Economic Theory* (1995), 65:171–197.

- Partially Revealing Rational Expectations Equilibria with Nominal Assets, *Journal of Mathematical Economics* (1995), 24:137–146.

OTHER PUBLICATIONS

- Book Review: “Asset Pricing under Asymmetric Information: Bubbles, Crashes, Technical Analysis, and Herding” by Markus K. Brunnermeier, *Economic Journal* (2002), 112:F571–F572.

WORKING PAPERS

- Information Aggregation in a Competitive Economy (with Jean-Pierre Zigrand).
- Arbitrage Networks (with Jean-Pierre Zigrand).
- Market Quality and Contagion in Fragmented Markets (with Jean-Pierre Zigrand).
- Efficiency Properties of Rational Expectations Equilibria with Asymmetric Information (with Piero Gottardi).

WORK IN PROGRESS

- Financial Innovation in Arbitrage Networks (with Jean-Pierre Zigrand).
- Welfare Analysis of Arbitrage Networks (with Jean-Pierre Zigrand).