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EDUCATION

Ph.D.	Finance, London Business School, 2009.
M.Res.	Finance, London Business School, 2006.
Ph.D.	Mathematics, Moscow State University, 2004.
M.A.	Economics, New Economic School, 2003.
M.Sc.	Applied Mathematics, Moscow State University, 2001.

CURRENT POSITION

Associate Professor	London School of Economics, Department of Finance, 2017- present;
Assistant Professor	London School of Economics, Department of Finance, 2009-2017.

RESEARCH INTERESTS

asset pricing with frictions, macro-finance, asymmetric information, portfolio choice, risk management.

PUBLICATIONS

1. Barinov, A., and G. Chabakauri, 2023, "Idiosyncratic volatility, growth options, and cross-section of returns," *Review of Asset Pricing Studies*, forthcoming.
2. Chabakauri, G., Yuan, K., and K. Zachariadis, 2022, "Multi-Asset Noisy Rational Expectations Equilibrium with Contingent Claims," *Review of Economic Studies* 89, 245-2490.
3. Chabakauri, G., and O. Rytchkov, 2021, "Asset Pricing with Index Investing," *Journal of Financial Economics* 141, 195-216.
4. Chabakauri, G., and B. Y. Han, 2020, "Collateral Constraints and Asset Prices," *Journal of Financial Economics* 138, 754-776.
5. Basak, S., G. Chabakauri, and M. D. Yavuz, 2019, "Investor Protection and Asset Prices," *Review of Financial Studies* 32, 4905-4946.

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6. Chabakauri, G., 2015, "Asset Pricing with Heterogeneous Preferences, Beliefs, and Portfolio Constraints," *Journal of Monetary Economics* 75, 21-34.
 7. Chabakauri, G., 2013, "Dynamic Equilibrium with Two Stocks, Heterogeneous Investors, and Portfolio Constraints," *Review of Financial Studies* 26, 3104-3141.
 8. Basak, S., and G. Chabakauri, 2012, "Dynamic Hedging in Incomplete Markets: A Simple Solution," *Review of Financial Studies* 25, 1845-1896.
 9. Basak, S., and G. Chabakauri, 2010, "Dynamic Mean-Variance Asset Allocation," *Review of Financial Studies* 23, 2970-3016.

WORKING PAPERS

Chabakauri, G., V. Fos, and W. Jiang, 2022, "Trading ahead of barbarians' arrival at the gate: insider trading on non-insider information."

Chabakauri, G., 2015, "Dynamic Equilibrium with Rare Events and Heterogeneous Epstein-Zin Investors."

Bhattacharya, S., G. Chabakauri, and K. Nyborg, 2011, "Securitized Lending, Asymmetric Information, and Financial Crisis: New Perspectives for Regulation."

CONFERENCES AND SEMINARS

Tel-Aviv Finance Conference, Cambridge University; Copenhagen Business School, University College Dublin, University of Exeter, University of Piraeus, WFA (San Diego); FIRS (Hong Kong), Frankfurt School of Finance and Management, IE Business School, University of Bristol, University of Durham; Adam Smith Asset Pricing Conference (Oxford), American Finance Association (San-Francisco), European Finance Association (Oslo, 2 papers), European Winter Finance Summit (Davos), FIRS (Lisbon), North American Winter Meeting of the Econometric Society (San-Francisco), Paris December Finance Meeting, SFS Cavalcade (Toronto, 2 papers), University of New South Wales, University of Sydney, University of Technology Sydney, University of Zurich, University of York, Western Finance Association (Park City); Barcelona GSE Summer Forum, Cambridge Corporate Finance Symposium, FIRS (Reykjavik, 2 papers), European Finance Association (Vienna), North American Winter Meeting of the Econometric Society (Boston), NYU-Stern Microstructure Conference, VU Amsterdam; BI Norwegian Business School, Birkbeck University of London, European Finance Association (Lugano), European Winter Meeting of the Econometric Society, INSEAD, World Finance Conference (Venice), University of Reading; Multinational Finance Society (Izmir), Toulouse School of Economics; American Finance Association (Chicago), Duisenberg School of Finance 4 Nations Cup (winner), Oxford-Man Institute, Society of Economic Dynamics (Cyprus); Western Finance Association (Santa Fe), ICMEF (Istanbul), European Finance Association (Stockholm); Econometric Society World Congress (Shanghai), Woolley Center Workshop (Toulouse); American Finance Association (San-Francisco), European Finance Association (Bergen, 2 papers), Society of Economic Dynamics (Istanbul), Boston University, Cornell University, Imperial College London, London School of Economics, University of Maryland, University of Southern California, University of Toronto, University of Warwick, University of Zurich; European Finance Association (Ljubljana), Transatlantic Doctoral Conference (London).

REFEREE

Econometrica, Economica, Finance Research Letters, Journal of Banking and Finance, Journal of Economic Dynamics and Control, Journal of Economic Theory, Journal of Finance, Journal of Financial and Quantitative Analysis, Journal of Financial Economics, Journal of Monetary Economics, Management Science, Mathematical Finance, Mathematics and Financial Economics, Operations Research, Quantitative Finance, Review of Asset Pricing Studies, Review of Economic Studies, Review of Finance, Review of Financial Studies, SIAM Journal of Optimization and Control.

TEACHING

LSE *Advanced Financial Economics* (B.Sc.), 2021-present; *Investments and Elements of International Finance* (B.Sc.), 2017-present; *Asset Markets* (M.Sc.), 2017-present; *Asset Pricing* (Ph.D., Finance) 2010-2020, *Quantitative Methods* (M.Sc., Finance and Economics), 2009; *Finance I* (M.Sc.), 2009-2016.

AWARDS

2016	European Finance Association Best Conference Paper Award SFS Finance Cavalcade Award for the Best Paper in Asset Pricing European Winter Finance Summit Best Paper Prize in Memory of S. Bhattacharya JEDC Outstanding Referee Award
2013	Winning Team of 4 Nations Cup in Finance (Amsterdam)
2001	First Prize and Medal of the Russian Academy of Sciences for Best Student Paper