

## IAN MARTIN

<http://personal.lse.ac.uk/martiniw>

[i.w.martin@lse.ac.uk](mailto:i.w.martin@lse.ac.uk)

### Academic Appointments

Professor of Finance, London School of Economics, 2013-present

Associate Professor of Finance, Stanford GSB, 2012-2014

Visiting Reader in Finance, London School of Economics, 2012-2013

Assistant Professor of Finance, Stanford GSB, 2008-2012

### Prior Employment

Goldman Sachs, London. Interest-rate derivatives trader. Analyst, 1999-2000. Associate, 2000-2001

### Education

Harvard University, 2003-2008

PhD, Economics

London School of Economics and Political Science, 2002-2003

MSc, Economics, with Distinction

University of Cambridge, 1995-1999

MA, Mathematics, with First Class Honours in each year

MMath (“Part III”) with Distinction

### Publications

“What is the Expected Return on the Market?”, *Quarterly Journal of Economics* (2017), 132:1:367-433

“Averting Catastrophes: The Strange Economics of Scylla and Charybdis”, with Robert Pindyck, *American Economic Review* (2015), 105:10:2947-2985

“The Lucas Orchard”, *Econometrica* (2013), 81:1:55-111

“Consumption-Based Asset Pricing with Higher Cumulants”, *Review of Economic Studies* (2013), 80:2:745-773

“On the Valuation of Long-Dated Assets”, *Journal of Political Economy* (2012), 120:2:346-358

“Disasters Implied by Equity Index Options”, with Dave Backus and Mike Chernov, *Journal of Finance* (2011), 66:6:1969-2012

“Disasters and the Welfare Cost of Uncertainty”, *American Economic Review* (2008), Papers & Proceedings, 98:2:74-78

“Fourier Transforms of Higher-Dimensional Analogues of the Hyperbolic Secant Function”, *SIAM Problems And Solutions*, Problem 07-001, & “A Class of Higher-Dimensional Fourier Transforms”, *SIAM Problems and Solutions*, Solution to Problem 07-001

### **Working papers**

“The Quanto Theory of Exchange Rates”, with Lukas Kremens

“What is the Expected Return on a Stock?”, with Christian Wagner

“The Long Bond”, with Steve Ross

“The Forward Premium Puzzle in a Two-Country World”, NBER Working Paper 17564

“How Much Do Financial Markets Matter? Cole-Obstfeld Revisited”

“Simple Variance Swaps”, NBER Working Paper 16884

### **Professional Activities**

Editor, *Economica*

Editorial Board, *Review of Economic Studies*

Co-organizer of Stanford Institute for Theoretical Economics (SITE) conference, “New Quantitative Models of Asset Markets,” 2009, 2010, 2011, 2012

Program Committee, Annual Meeting of the Western Finance Association, 2010, 2011, 2013, 2016

Referee for *Econometrica*, *Journal of Political Economy*, *Quarterly Journal of Economics*, *Journal of Finance*, *Review of Financial Studies*, *Journal of Financial Economics*, *American Economic Review*, *Management Science*, *Review of Finance*, and *Journal of Econometrics*

Rapporteur for NBER conference on Asset Prices and Monetary Policy, May 2006

### **Grants, Honours and Fellowships**

ERC Starting Grant, awarded €1,287,756, December 2014

Keynote address, Brazilian Finance Society, July 2014

Visiting Fellow, Milton Friedman Institute, University of Chicago, May 2010

Visiting Fellow, Paul Woolley Centre for the Study of Capital Market Dysfunctionality, LSE, June 2009

*Review of Economic Studies* Tour, May 2008

Harvard University Dissertation Completion Fellowship, 2007-2008

Humane Studies Fellowship, Institute for Humane Studies, 2006-2008

Dissertation Fellowship, Center for Retirement Research, 2006-2008