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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

Chabakauri, G., 2015, "Asset Pricing with Heterogeneous Preferences, Beliefs, and Portfolio Constraints," *Journal of Monetary Economics* 75, 21-34.

Chabakauri, G., 2013, "Dynamic Equilibrium with Two Stocks, Heterogeneous Investors, and Portfolio Constraints," *Review of Financial Studies* 26, 3104-3141.

Basak, S., and G. Chabakauri, 2012, "Dynamic Hedging in Incomplete Markets: A Simple Solution," *Review of Financial Studies* 25, 1845-1896.

Basak, S., and G. Chabakauri, 2010, "Dynamic Mean-Variance Asset Allocation," *Review of Financial Studies* 23, 2970-3016.

WORKING PAPERS

Chabakauri, G., and B. Y. Han, 2017, "Capital Requirements and Asset Prices."

Chabakauri, G., Yuan, K., and K. Zachariadis, 2016, "Multi-Asset Noisy Rational Expectations Equilibrium with Contingent Claims."

Chabakauri, G., and O. Rytchkov, 2016, "Asset Pricing with Index Investors." (R&R, JFE)

Basak, S., G. Chabakauri and M. D. Yavuz, 2016, "Investor Protection and Asset Prices."

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

2017	FIRS (Hong Kong), Frankfurt School of Finance and Management, IE Business School, University of Bristol (scheduled);
2016	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, Western Finance Association (Park City);
2015	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;
2014	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;
2013	Multinational Finance Society (Izmir), Toulouse School of Economics;
2012	American Finance Association (Chicago), Duisenberg School of Finance 4 Nations Cup (winner), Oxford-Man Institute, Society of Economic Dynamics (Cyprus);
2011	Western Finance Association (Santa Fe), ICMEF (Istanbul), European Finance Association (Stockholm);
2010	Econometric Society World Congress (Shanghai), Woolley Center Workshop (Toulouse);
2009	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.

2007	European Finance Association (Ljubljana), Transatlantic Doctoral Conference (London)

REFEREE

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

TEACHING

LSE	*Finance I* (M.Sc., Management) 2009-present, *Continuous-Time Finance* (Ph.D., Finance) 2010-present, *Quantitative Methods* (M.Sc., Finance and Economics), 2009.

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 (Amsterdam)
2001	First Prize and Medal of the Russian Academy of Sciences for Best Student Paper