Srikant Marakani

Contact Information

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Research Interests

- Consumption based asset pricing
- International finance
- Modeling and pricing of derivatives securities

Work Experience

- Assistant Professor, City University of Hong Kong (Aug 2010 - present)
- Research Assistant (full time), National University of Singapore (Jan 2000 - Aug 2002)
- Financial Engineer, Man-Drapeau Research (Aug 1998 - Dec 1999)

Education

- Ph.D., Finance Dec 2010
  Northwestern University, Kellogg School of Management
  Title : **Essays on asset pricing with long run risks**
  Committee : Prof. Ravi Jagannathan (Chair), Prof. Jonathan Parker, Prof. Robert Korajczyk, Prof. Martin Eichenbaum
- M.S., Physics, **University of Chicago**, 2004
- M.Sc., Physics, **National University of Singapore**, 2003
- Passed the CFA (Chartered Financial Analyst) level I examination
- B.Sc., First Class Honors, Computational Science and Physics, **National University of Singapore**, 1995-98

Publications (refereed journals)

- **Calendar Cycles, Infrequent Decisions and the Cross-Section of Stock Returns**, Management Science, forthcoming, with Ravi Jagannathan, Yong Wang and Hitoshi Takehara.
- **Hamiltonian and potentials in derivative pricing models : Exact results and lattice simulations**, Physica A, 334, pg. 531-557, 2004, with Belal E. Baaquie and Claudio Coriano.
- **Comparison of field theory models of interest rates with market data**, Phys. Rev. E 69, 036129, 2004, with Belal E. Baaquie.
- **Finite hedging in field theory models of interest rates**, Phys. Rev. E 69, 036130, 2004, with Belal E. Baaquie.
- **A quantum field theory term structure model applied to hedging**, International Journal of Theoretical and Applied Finance, Vol. 6, No. 5, pg. 443-468, 2003, with Belal E. Baaquie and Mitch C. Warachka.

Invited Talks

- **Hedging in field theory models of the term structure**, Third International Econophysics Conference, Bali, Indonesia, Aug. 29-31, 2002.
- **Long run risks, the cross section of price dividend ratios and the cross section of returns**, Indian School of Business, Hyderabad, India, 29 Dec 2010.

Conference Presentations

- **Long run risks, the cross section of price dividend ratios and the cross section of returns**, Western Finance Association Annual Meeting, Santa Fe, USA, Jun 21, 2011.

Referee

- Referee for the journal *Finance Research Letters*.

Membership

- American Finance Association

Teaching Experience

- Instructor for *Fixed Income Securities* for postrgraduate students at the City University of Hong Kong, Semester B 2010/11.
- Tutor for *Mathematical Methods for Economics* for undergraduate students at the City University of Hong Kong, Semester B 2010/11.
- Teaching Assistant, Finance department, Northwestern University, Fall 2006 to Spring 2008
- Teaching Assistant, University of Chicago, Spring 2005
- Teaching Assistant, National University of Singapore, 1998 and 2002

Scholarships and Awards

- Kellogg School of Management fellowship, 2005-2010.
- Subrahmanyam Chandrasekhar memorial fellowship, University of Chicago, 2002-2004.
- SIA-NOL scholarship, 1995-1998.
- Individual and team gold medal winner in the Singapore physics Olympiad, 1993.
- Singapore Airlines Youth scholarship, Singapore, 1993-1994.
- National Talent Search Scholarship, India, 1992.

Personal

- Indian citizen
- Languages : English, Hindi, Telugu

References

Prof. Ravi Jagannathan
Kellogg School of Management
Northwestern University
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Dr. Ernst Schaumburg
Senior Economist
Capital Markets Group
Federal Reserve Bank of NY
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New York NY 10045
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