Job Market Candidates 2009-2010
Emory University Department of Economics

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Research Fields	Liquidity Risk and Asset Pricing, Testing Asset Pricing Models, Portfolio Theory
Dissertation	"Essays on Asset Pricing Models"
Research Papers	○ "Time-Variation in Liquidity and Portfolio Returns" ○ "Exact Distribution-Free Tests of Mean-Variance Efficiency" (co-authored with Richard Luger)
References	Richard Luger, Esfandiar Maasoumi, Elena Pesavento, Shomu Banerjee

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Research Fields	Financial Economics, Econometrics
Dissertation	"Essays On Stock Return Predictability and Market Efficiency"
Research Papers	○ "Stock Return Predictability and the Taylor Rule" (co-authored with Tanya Molodtsova) ○ "Volatility, liquidity and the speed of convergence to efficiency: Evidence from Chinese stock market" ○ "Factors affecting the predictive relation between order imbalance and stock return: evidence from China"
References	Esfandiar Maasoumi, Tetyana (Tanya) Molodtsova, Stefan Krause, Richard Luger

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Research Fields	Health Economics
Dissertation	"Essays on Global Tobacco Use: The Role of Cigarette Prices and Regulation"
Research Papers	○ "Prices and cigarette demand: evidence from youth tobacco use in developing countries" ○ "Cigarette prices and smoking initiation and cessation among youth: evidence from developing countries" ○ "Can the built environment reduce obesity? The impact of residential sprawl and neighborhood parks on obesity and physical activity"
References	Sara Markowitz, David Frisvold, David Howard