

NAME           **Reza S. Mahani**

EDUCATION

- ◇ **Ph.D. in Economics**  
University of Illinois at Urbana-champaign, Illinois, USA, October 2005
- ◇ **M.Sc. in Engineering Social-Economic Systems**  
Institute for Research in Planning and Development, Tehran, Iran, December 1996
- ◇ **B.Sc. in Electrical Engineering**  
Sharif University of Technology, Tehran, Iran, August 1993

AWARDS

- Graduate College and Department of Economics Conference Travel Grant, University of Illinois at Urbana-Champaign, 2004
- Harbeson Memorial Dissertation Fellowship, University of Illinois at Urbana-Champaign, 2004
- Finalist at Illinois Economic Association graduate paper contest, 2003
- Scholarship for 2nd place in national university-placement exam (among approx. 100,000 applicants), 1988

WORK EXPERIENCE

- ◇ Department of Finance, Robinson College of Business, Georgia State University, Georgia, USA, 2005-present
  - Assistant Professor
- ◇ University of Illinois at Urbana-Champaign, Illinois, USA
  - Research Assistant, 2000-2005
  - Teaching Assistant, 1998-1999
- ◇ Institute for Research in Planning and Development, Tehran, Iran
  - Lecturer, 1997
  - Research Assistant, 1995-1997
  - Teaching Assistant, 1994-1997
- ◇ Hospital Plans Executives (HPE), Tehran, Iran, 1993-1994
  - Analyst Management Information Systems

PUBLICATIONS

**Publications: Refereed Scholarly**

Mahani, Reza S., and Dan Bernhardt, "Financial Speculators' Underperformance: Learning, Self-Selection, and Endogenous Liquidity," *Journal of Finance*, 2007, Volume 62, Number 3, pp. 1313–1340(28)

Bernhardt, Dan, and Reza S. Mahani, "Asymmetric Information and Stock Return Cross-Autocorrelations," *Economics Letters*, 2007, Vol 96, Number 1, pp. 14–22(9)

Mahani, Reza S., and Allen M. Poteshman, "Overreaction to Stock Market News and Misperception of Stock Prices by Unsophisticated Investors: Evidence from the Option Market," *Journal of Empirical Finance*, forthcoming

### **Publications: Books and Monographs**

Nili, Masoud, and Reza S. Mahani "Macroeconomic Aspects of Economic Reform," In *Iran Economy*. Ed: Masoud Nili, 1997, Institute for Research in Planning & Development, Tehran, Iran

Nili, Farhad, Reza S. Mahani, and Moaven Razavi "Poverty Line: Identifying Poor households," In *Iran Economy*. Ed: Masoud Nili, 1997, Institute for Research in Planning & Development, Tehran, Iran

### **Publications: Non-Refereed and Other**

Tabibian, Mohammad and Reza S. Mahani "Social-economic characteristics of Iranian urban households: 1989-1993, " Vol. I & II, 1996, Institute for Research in Planning & Development working papers No. EC-75012281, EC-75012293

Tabibian, M. and Reza S. Mahani "Poverty in Iran," 1996, Institute for Research in Planning & Development working paper No. EC-75012298

### **Working Papers**

"Commonality in Noise Trading and a Transient Factor in Returns," with Yuriy Kitsul, May 2008

"Numerical Solution and Simulation of Repeated Games with Imperfect Monitoring," 2000

## **RESEARCH IMPACT**

### **Citations as of May 2008 (excluding own cites)**

Mahani, Reza S., and Allen M. Poteshman, "Overreaction to Stock Market News and Misperception of Stock Prices by Unsophisticated Investors: Evidence from the Option Market," *Journal of Empirical Finance*, forthcoming: **8 cites**

Mahani, Reza S., and Dan Bernhardt, "Financial Speculators' Underperformance: Learning, Self-Selection, and Endogenous Liquidity," *Journal of Finance*, 2007, Volume 62, Number 3, pp. 1313–1340(28): **1 cite**

## PRESENTATIONS

### **Papers Presented at Professional Meetings**

“Financial Speculators’ Underperformance: Learning, Self-selection, and Provision of Liquidity,” with Dan Bernhardt, American Finance Association 2005 meetings in Philadelphia

“Overreaction to stock market news and misevaluation of stock prices by unsophisticated investors: Evidence from the option market,” with Allen Poteshman, All Georgia Conference 2006 hosted by Atlanta FED

“Commonality in Noise Trading and a Transient Factor in Returns,” with Yuriy Kitsul, 3rd Annual Central Bank Workshop on Microstructure of Financial Markets, Budapest, Hungary, September 2007

## SERVICE

### **Service Activities Internal to the University**

Represented the department at the Panther Preview, Fall 2005

Represented the department at the Spring 2007 commencement ceremony,

Member of the recruiting committee, 2006–2007

Member of the recruiting committee, 2007–2008

Represented the department at the MBA open house, Spring 2008

Regularly provided informed comments to the *Journal of Financial Research* editors (Gerry Gay and Jayant Kale) on papers submitted to the journal

### **Service Activities in Academic and Professional Organizations**

Ad hoc referee for *Journal of Empirical Finance*, *Journal of Futures Markets*, *Financial Review*, *Quantitative Finance*, *Economics Bulletin*

Program Committee member for the *17th Annual Conference on Financial Economics and Accounting* (CFEA) hosted by GSU, reviewed more than 50 papers in the selection process

Program Committee member for the 2007 *Financial Management Association* (FMA) Annual Meetings

Discussant at the 2007 *Financial Management Association* (FMA) Annual Meetings

Member of *Econometric Society*, *American Finance Association*