

## V. Filipe Martins-da-Rocha

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RESEARCH INTERESTS	Economic Theory, Financial Economics
PUBLICATIONS	<p>“Output contingent securities and efficient investment by firms” <i>International Economic Review</i>, accepted for publication (with L. Braido)</p> <p>“Borrowing in excess of natural ability to repay” <i>Review of Economic Dynamics</i>, 2017 (with Y. Vailakis)</p> <p>“On the sovereign debt paradox” <i>Economic Theory</i>, 2016 (with Y. Vailakis)</p> <p>“Constrained efficiency without commitment” <i>Journal of Mathematical Economics</i>, 2015 (with Y. Vailakis)</p> <p>“Fixed-point for local contractions: applications to recursive utility” <i>International Journal of Economic Theory</i>, 2013 (with Y. Vailakis)</p> <p>“On Ponzi schemes in infinite horizon collateralized economies with default penalties” <i>Annals of Finance</i>, 2012 (with Y. Vailakis)</p> <p>“Harsh default penalties lead to Ponzi schemes: A counterexample” <i>Games and Economic Behavior</i>, 2012 (with Y. Vailakis)</p> <p>“Debt constraints in collateralized economies with default penalties” <i>Journal of Mathematical Economics</i>, 2012 (with Y. Vailakis)</p> <p>“Interim efficiency with MEU-preferences” <i>Journal of Economic Theory</i>, 2010</p> <p>“Existence and uniqueness of a fixed point for local contractions” <i>Econometrica</i>, 2010 (with Y. Vailakis)</p> <p>“On equilibrium prices in continuous time” <i>Journal of Economic Theory</i>, 2010 (with F. Riedel)</p> <p>“Financial markets with endogenous transaction costs” <i>Economic Theory</i>, 2010 (with Y. Vailakis)</p> <p>“Equilibrium theory with asymmetric information and infinitely many states” <i>Economic Theory</i>, 2009 (with C. Hervès-Beloso and P.K. Monteiro)</p> <p>“Large economies with differential information and without free disposal” <i>Economic Theory</i>, 2009 (with L. Angeloni)</p> <p>“Unbounded exchange economies with satiation: How far can we go?” <i>Journal of Mathematical Economics</i>, 2009 (with P.K. Monteiro)</p> <p>“Cournot–Nash equilibria in continuum games with non-ordered preferences” <i>Journal of Economic Theory</i>, 2008 (with M. Topuzu)</p> <p>“Asset market equilibrium with short-selling and differential information” <i>Economic Theory</i>, 2007 (with W. Daher and Y. Vailakis)</p> <p>“Stochastic equilibria for economies under uncertainty with intertemporal substitution” <i>Annals of Finance</i>, 2006 (with F. Riedel)</p> <p>“Equilibria in reflexive Banach commodity spaces with a continuum of agents” <i>Economic Theory</i>, 2004 (with A. Araujo and P.K. Monteiro)</p> <p>“Equilibrium analysis in financial markets with countably many securities” <i>Journal of Mathematical Economics</i>, 2004 (with C.D. Aliprantis, M. Florenzano and R. Tourky)</p> <p>“Equilibria in large economies with differentiated commodities and non-ordered preferences” <i>Economic Theory</i>, 2004</p> <p>“Equilibria in large economies with a separable Banach commodity space and non-ordered preferences” <i>Journal of Mathematical Economics</i>, 2003</p>

EDITORIAL ACTIVITIES	Associate Editor: Economic Theory	2007-Present
	Referee: <i>Econometrica</i> , <i>Review of Economic Studies</i> , <i>Journal of Economic Theory</i> , <i>International Economic Review</i> , <i>Games and Economic Behavior</i> , <i>Theoretical Economics</i> , <i>Economic Theory</i> , <i>Journal of Mathematical Economics</i> , <i>Journal of Economic Dynamics and Control</i> , <i>Finance and Stochastics</i> , <i>International Journal of Game Theory</i> , <i>Journal of Public Economic Theory</i> , <i>Macroeconomic Dynamics</i> , <i>Mathematical Finance</i> , and <i>Mathematical Social Sciences</i>	
CURRENT POSITION	Sao Paulo School of Economics, FGV, São Paulo <i>Associate Professor</i>	Jan. 2013 – Present
	CNRS <i>Research Fellow</i>	Jan. 2012 – Present
EDUCATION	Université Paris-Dauphine, France <i>H.D.R. (French post-doctoral degree)</i>	March 2011
	Université Paris 1 Panthéon Sorbonne, France <i>Ph.D. Applied Mathematics</i>	Jan. 2000 – June 2002
	Ecole Normale Supérieure de Lyon, France <i>M.Sc. Pure Mathematics</i>	Sept. 1994 – Sept. 1998
PROFESSIONAL EXPERIENCE	Graduate School of Economics, FGV, Rio de Janeiro <i>Associate Professor</i>	Feb. 2007 – Dec. 2012
	U.C. Davis, California <i>Visiting Professor</i>	March 2011 – June 2011
	Nova School of Business and Economics, Lisbon <i>Visiting Professor</i>	Feb. 2006 – Sept. 2006
	Université Paris-Dauphine, Paris <i>Assistant Professor</i>	Sept. 2003 – Sept. 2007
	IMPA, Rio de Janeiro <i>Visiting Researcher</i>	Sept. 2002 – Dec. 2002
	Galatasaray Üniversitesi, Istanbul <i>Assistant Professor</i>	Sep. 1998 – Dec. 1999
OTHER PROFESSIONAL ACTIVITIES	Member of the Scientific Council, Université Paris-Dauphine	2005 – 2007