WRITTEN RESEARCH PAPERS AND ARTICLES

(2019) LABOR COERCION, MISALLOCATION OF INPUT FACTORS AND PRODUCTIVITY IN THE AGRICULTURAL SECTOR OF UZBEKISTAN

Obtained farm reports sent to local banks and UNDP farm survey data. Collected school data from multiple sources, and cleaned UNDP farm data across 8 regions, addressed missing values, omitted variables and outliers Used a quantitative macro model similar to Hsieh and Klenow (2009) to measure the intensity of misallocation. Analyses and illustrations were done with Stata, Matlab and SPSS.

(2018) OIL SHOCKS, MONETARY AND FISCAL POLICIES FOR AN OIL EXPORTING COUNTRY: A DSGE MODEL APPROACH

Created a comprehensive Dynamic Stochastic General Equilibrium Model incorporating optimality of different sectors of the economy. Addressed both price and wage stickiness. Compared different scenarios with different types of consumers in the economy (Ricardian vs Non-Ricardian). Simulated the model and derived impulse response functions for oil shocks using Dynare, MATLAB. Provided forecasts and compared the results of DSGE model to Structural Vector Autoregression model's.

(2018) EFFICIENCY OF BLACK-MARKET RATES IN UZBEKISTAN

Obtained data on black market rates from multiple sources and assessed the validity of the data. Conducted a Johansen cointegration test to see if black market rates are cointegrated with official rates. Ran a vector error correction model (VECM) and pairwise granger causality tests to estimate both short run and long run relationships between the two rates.

(2017) ASSORTATIVE MATING AND LABOR SUPPLY OF MARRIED WOMEN

Created an algorithm to derive and clean PSID (Panel Study of Income Dynamics) data. Used Principle Component Analysis, 2SLS in a panel setting, Logit to find the determinants of female labor supply. Used python for visualization of key trends

(2015) THE EVALUATION OF THE EFFICIENCY OF CREDIT RISK MANAGEMENT PRACTICES AND THE ESTIMATION OF PROBABILITY OF DEFAULT IN BANKING INSTITUTIONS OF UZBEKISTAN DURING 2008-2012

Gathered data from multiple sources including banks' annual reports, accounting records and on-site interviews for 7 largest commercial banks of Uzbekistan. Estimated a relative credit risk values using Altman Z-Score and KMV models, and compared them to the official credit rating scores of these banks.

(2014) FINANCIAL INTEGRATION AND ECONOMIC GROWTH

Created 3 new measures of financial integration of a country (considered the directions of capital flows, labeling countries with only capital inflow or outflow as not-integrated). Estimated POLS, GMM and 2SLS models and cited their advantages and disadvantages.

(2013) WAGE DIFFERENTIALS BY GENDER, REGION, EDUCATION AND OCCUPATION: AN ECONOMETRIC APPROACH TO THE UZBEKISTANI LABOR MARKET

Used World Bank survey data for 3 regions of Uzbekistan and discussed the intensities of pay gap in different factors. Used Logit and OLS models to address different questions