OMAR KAYKHUSRAW

CONTACT

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www.kaykhosrow.github.io

EDUCATION

PhD, Economics

King's College London

2019 - 2024

+ Advanced Tools for Macroeconomists
+ Monetary Economics and Int. Finance
University of Oxford

Tripos IIA|B, Economics

University of Cambridge

2017 - 2019

+ Macroeconometrics IIA Project
+ Macroeconomics IIB Dissertation

TEACHING

Macroeconomics, Postgraduate,
Graduate Teaching Assistant, King's

2020 - 2024

Macroeconomics and Econometrics,
Undergraduate, Lecturer, Northeastern

2020 - 2024

AWARDS

Ede and Ravenscroft Prize, Thesis Prize, Faculty Prize. Scholarships: Σ ≈ £25,000.

LANGUAGES

English (Native), Bengali (Intermediate)
French (Elementary), Urdu (Elementary)

PROFILE

Empirical macroeconomist working on topics related to monetary policy and time series analysis. Extensive research and teaching experience in macroeconomics and econometrics with excellent organisational and communication skills. Programming primarily in R, Python, and MATLAB.

Fields of expertise: Macroeconomics, Econometrics, Money Macro, Macro History, Time Series

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EXPERIENCE

Research Fellow, King's Business School

2021 - 2024

Data Analytics for Finance and Macro Centre and Qatar Centre for Global Banking and Finance

- Advised monetary policy committee members of the Qatar Central Bank on FX determination
- Developed novel non-parametric time-varying generalised methods of moments estimators
- Adapted maximum likelihood estimation techniques to analyse market perceptions of r-star
- Developed novel time-varying panel vector error correction models for cointegration analysis

Assistant Professor, Northeastern University

2020 - 2024

Department of Economics in London and Boston at the College of Social Science and Humanities

- Lecturer in Macroeconomics I and II, Econometrics II and III and Advanced Macroeconomics
- Responsible for multiple teams and all aspects of course design, delivery, and assessment
- Supervising a wide range of dissertations in macroeconomics and projects in econometrics
- Producing advanced research and presented at various leading conferences across Europe

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RESEARCH

Equilibrium Interest Rates and Monetary Policy (Mis)perceptions
With Kapetanios, G. Preparing for submission. Click for latest draft.

Longer-run Equilibrium Interest Rates: Evidence from the United Kingdom
Kaykhusraw, O. Revise and Resubmit at *Economica*. Click for latest draft.

Falling Stars in Small Open Economies
With Chortareas, G. Click for latest draft.

SKILLS

Programming: R, Python, Matlab, Dynare, Stata, Gretl, Eviews, LaTeX
Recreation: ELO: 1919, Caius Chess Club, King's College Chess Club

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REFERENCES

Dr. Georgios Chortareas
King's College London

Dr. George Kapetanios
King's College London

Dr. Monojit Chatterji
University of Cambridge