OMAR KAYKHUSRAW

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EDUCATION

2019 - 2023 PhD in Economics, King's College London
Working title: Essays in Empirical Macroeconomics
Advisors: Georgios Chortareas and George Kapetanios

+ Courses: Advanced Tools for Macroeconomists, University of Oxford
Monetary Economics and International Finance, University of Oxford

RESEARCH INTERESTS

Macroeconomics, Monetary Policy, International Macro, Macro History

PROFESSIONAL EXPERIENCE

2022 - 2023 PhD Research Fellow, Data Analytics for Finance and Macro Centre, King's Business School
2021 - 2023 Research Assistant to George Kapetanios, Qatar Centre for Global Banking and Finance
2020 - 2023 Assistant Professor in Economics (tenured position), Northeastern University (NU) London

TEACHING EXPERIENCE

2020 - 2023 Macroeconomics (lvl 7), Graduate Teaching Assistant, King's College London
2020 - 2023 Macroeconomics I and II (lvl 6), Lecturer, Northeastern University London
2020 - 2023 Econometrics I and II (lvl 6), Lecturer, Northeastern University London

2022 - 2022 Mathematics for Economists (lvl 6), Teaching Assistant, King's College London

JOB MARKET PAPER

2023 Time-Varying Policy Rules and Monetary Policy (Mis)perceptions,
with Georgios Chortareas and George Kapetanios, Job Market Paper

Abstract: *The Taylor rule suggests that policy rates should be adjusted when inflation deviates from its target or output deviates from its potential. Typical specifications of such monetary policy rules assume a neutral rate of interest that is time-invariant. This paper estimates a time-varying random-coefficient forward-looking Taylor rule for the United States using a novel kernel-weighted continuously-updating time-varying generalised methods of moments approach. Given time-varying reaction coefficients of the model, we derive an explicit time series for the implied natural rate of interest, which we argue is a proxy for the perceptions of monetary policymakers. We estimate the actual natural rate of interest using a seminal semi-structural framework as a comparator to measure (mis)perceptions of the long-run equilibrium interest rate. This paper documents the Federal Reserve's historical conduct of monetary policy and explains key periods of macroeconomic instability in which policymakers either underestimate or overestimate the natural rate of interest.*

WORKING PAPERS

2023 Falling Stars in Small Open Economies,
with Georgios Chortareas

2023 Longer-run Equilibrium Interest Rates:
Evidence from the United Kingdom

RESEARCH IN PROGRESS

2023 A Buffer Stock Approach to Foreign Exchange Reserves,
with Georgios Chortareas and George Kapetanios

2023 Balkanisation: A Monetary Allegory
with Georgios Chortareas and Pierre Siklos

SEMINARS AND CONFERENCES

2023 FIW2023, RES2023, MMF2023
2022 EEFS2022, MMF2022, RESPHD2022

SCHOLARSHIPS AND AWARDS

2018 - 2019 Department Prize, Dissertation Award, Royal Holloway
2017 - 2018 NZ Scholarship (£5,000), Aziz Scholarship (£10,000), Cambridge
2014 - 2017 Ede and Ravenscroft Prize, Department Prize, Royal Holloway

REFEREEING

2021 - 2022 Journal of Economic Dynamics and Control, Journal of Macroeconomics

SKILLS AND MISCELLANEA

Qualifications: Advanced HE Fellowship (FHEA)
Programming software: R, Python, Matlab, Stata, LaTeX

Languages: English (Native), Bengali (Limited), French (Elementary)
Chess: 1818, Cambridge University Chess Club, King's College Chess Club

REFERENCES

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Monojit Chatterji
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