OMAR KAYKHUSRAW

CONTACT

(+44) 07715805355

omar.kaykhusraw@gmail.com

www.kaykhosrow.github.io

EDUCATION

PhD, Economics

King’s College London

2019 - 2024

Thesis title: Essays in Empirical Macroeconomics

Advisors: Georgios Chortareas and George Kapetanios

Result: Pass with no corrections

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

TEACHING

Macroeconomics and Econometrics, Assistant Professor, Northeastern

2020 - Present

Business Statistics and Economics, Teaching Fellow, Queen Mary University

2025 - Present

AWARDS

Ede and Ravenscroft Prize, Thesis Prize, Faculty Prize. Scholarships: $\Sigma \approx$ £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

---

EXPERIENCE

Assistant Professor, Northeastern University — 2020 - Present

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

Research Fellow, King’s Business School — 2021 - Present

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

---

RESEARCH

Equilibrium Real Interest Rates and Monetary Policy (Mis)perceptions
With Chortareas, G. and Kapetanios, G. R&R: Journal of Money, Credit and Banking.

Longer-run Equilibrium Interest Rates: Evidence from the United Kingdom
Kaykhusraw, O. (2024) *Economica*, 93(366): 457-482. Click for online version.

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: 2000+, Caius Chess Club, King’s College Chess Club

---

REFERENCES

Dr. Georgios Chortareas
King’s College London

Dr. George Kapetanios
King’s College London

Dr. Monojit Chatterji
University of Cambridge