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, Economics

University of Cambridge

2017 - 2018

+ 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

Macroeconomist with advanced expertise in econometric and statistical research. Experienced in programming and implementing modern time-series models. Established academic researcher in monetary economics with strong organisational and communication skills. Coding primarily in R.

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

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

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

REFERENCES

Dr. Georgios Chortareas
King's College London

Dr. George Kapetanios
King's College London

Dr. Monojit Chatterji
University of Cambridge