Alexey Khazanov

CONTACT Information The Hebrew University of

Jerusalem

Economics Department

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RESEARCH INTERESTS International Finance, Macroeconomics

ACADEMIC EMPLOYMENT

The Hebrew University of Jerusalem, Jerusalem, Israel

Lecturer (Assistant Professor)

2022 -

EDUCATION

Boston College, Chestnut Hill, MA

Ph.D., Economics 2022 M.A., Economics 2018

New Economic School, Moscow, Russia

M.A., Economics, Macroeconomics and Data Analysis 2014

Lomonosov Moscow State University, Moscow,

Russia

B.A., Economics, cum laude 2012

WORK IN PROGRESS

Sovereign Default Risk and Foreign Currency Returns

2023: Barcelona ESSM; 2022: Ben Gurion, Haifa, Hebrew U, NES, HSE; 2021: Tel Aviv, Bonn-BC-Cambridge-Columbia-UCL workshop, Philly Fed brown bag, North American Meeting of Econometric Society (UQAM); 2020: GLMM (BU-BC); 2019: Moscow State, Jerusalem Economic Theory Summer school (poster, Hebrew U)

Financial and Macroeconomic Data Through the Lens of a Nonlinear Dynamic Factor Model (with P. Guerron-Quintana, M. Zhong) [R&R]

2023: Barcelona Summer Forum, CEF, SEM 2021: Federal Reserve Board Research and Statistics dept brown bag; 2018: GLMM (poster, BC-BU), 2nd Forecasting at Central Banks conference (poster, Bank of England)

All Eggs in One Basket: When Diversification Increases Portfolio Risk (with D. Celik, O. Moav, Z. Neeman and H. Zoabi)

The Microfinance Disappointment: an Explanation Based on Risk Aversion (with D. Celik, O. Moav, Z. Neeman and H. Zoabi)

2022: NES 30th Anniversary

Healthcare and the Macroeconomy (with T. Drautzburg and P. Guerron-Quintana)

2023: T2M, 2024: SCE, SED

With Love from Abroad: Foreign Shocks and Sovereign Default (with Pablo Guerron-Quintana and Christian Velasquez) 2024: CEMLA Enforcement of Royalties and Information Production in the NFT Market (with N. Rostova and G. Kurovskiy)

Housing and Inequality (with E. Hoffmann)

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| Past Employment | Boston College, Chestnut Hill, MA Research Consultant at Research Services Research Assistant for Prof. Rosen Valchev Research Assistant for Prof. Pablo Guerron Research Assistant for Prof. Susanto Basu | 2021-2022 2020-2021 2016-2018 2017 | | | |
|--------------------|---|---|--|--|--|
| | Lomonosov Moscow State University, Moscow, Russia Research Fellow at Economics Department | | | | |
| | International Monetary Fund, Washington, DC Research Intern at Fiscal Affairs Department | 2015 | | | |
| | The Central Bank of Russian Federation, Moscow, Russia Economist at Monetary Policy Department | 2014-2015 | | | |
| | New Economic School, Moscow, Russia Junior Research Fellow, the Center for the Study of Diversity and Social Interactions | 2013-2016 | | | |
| | Research Assistant for Professor Hosny Zoabi Research Assistant for Professor Estelle Dauchy | 2015 2013 | | | |
| | Economic Expert Group, Moscow, Russia Research Intern | 2012 | | | |
| TEACHING | The Hebrew University of Jerusalem, Jerusalem, Israel Lecturer: | | | | |
| | Forecasting in Macroeconomics and Finance (Bachelor's) | 2024 | | | |
| | International Finance (Master's) Macroeconomics B (Master's) | 2022-24 2023-25 | | | |
| | Boston College, Chestnut Hill, MA Teaching Assistant for PhD level courses: Macroeconomic Theory II for Prof. S. Basu Macroeconomic Theory I for Prof. F. Schiantarelli Teaching Assistant for undergraduate level courses: | 2018 2017 | | | |

| | Stata Econometrics Lab Lecturer for undergraduate level courses: | 2018-2020 |
|----------------------|---|--------------------|
| | Econometrics | 2022 |
| | New Economic School, Moscow, Russia Teaching Assistant for graduate level courses: | |
| | Economic Growth, Family Macroeconomics for Prof. H. Zoabi | 2014, 2015 |
| | Financial Econometrics for Prof. O. Kuzmina Applied Time Series Econometrics for Prof. S. Ana- tolyev | 2015, 2016 2014 |
| | Macroeconomics I-V sequence for Prof.E. Dauchy, H. Zoabi, V. Polterovich, V. Chernavoki, A. Shevchenko | 2013-2014 |
| | Lomonosov Moscow State University, Moscow, Russia | |
| | Assistant Lecturer for graduate Econometrics and undergraduate Monetary Economics (with Prof. Ph. Kartaev) | 2015 |
| | Teaching Assistant for undergraduate Econometrics for Prof. Ph. Kartaev | 2012-2015 |
| Professional service | Co-organizer of Macroeconomics reading group for PhD s 2018-2020 | tudents at BC, |
| | Referee: JIE, JEDC, MD; NES MAE dissertations | |
| Honors and Awards | Israel Science Foundation (130k NIS/year) Sovereign Default Risk and the Real Economy | 2023-2026 |
| | Sapir Forum (20k NIS) | 2024 |
| | Clough Center for Constitutional Democracy Fellowship (Boston College) | 2020, 2021 |
| | Semester Dissertation Fellowship (Boston College) | 2019, 2020 |
| | British Petroleum Scholarship (New Economic School) | 2013-2014 |
| | Sberbank Scholarship (Moscow State University) | 2011-2012 |
| | Prof. Nemchinov Scholarship (Moscow State University) | 2011-2012 |
| | 3rd rank in econometrics competition among Commonwealth of Independent States universities | 2012 |
| | 1st rank in team competition in economic history among Moscow universities | 2009 |
| | | |

PRE-PHD PAPERS What Determines the General Government Employment in Russia – Social or Economic Factors? (with E. Gurvich, in Russian, Voprosy Ekonomiki, 2016/M8)

Inflation Targeting and Real GDP Dynamics: Cross-Country Evidence (with Ph. Kartaev and A. Philippov, in Russian, Journal of the New Economic Association, 2016/Q1)

The Impact of the Exchange Rate Fluctuations on the Economic Activity in Russia (with P. Badasen and Ph. Kartaev, in Russian, Den'gi i Credit, 2015/M7)

Modern Monetary Policy – Relevant Criticism or Misunderstanding in the Expert Community? (with P. Badasen and A. Isakov, in Russian, Voprosy Ekonomiki, 2015/M6)

Quantifying Inflation Expectations – the Bank of Russia's Approach (in Russian, Den'gi I Credit, 2015/M3)

| Additional | Israel Institute for Advanced Studies, Jerusalem, Israel | | | |
|------------|--|------|--|--|
| TRAINING | The 30th Jerusalem Advanced School of Economics | 2019 | | |
| | (Finance) | | | |
| | Princeton University, Princeton, NJ | | | |
| | Princeton Initiative: Macro, Money and Finance | 2018 | | |
| | The Bank of Korea, Seoul, S. Korea | | | |
| | Bayesian methods in Macroeconomics (Prof. G. Koop) | 2014 | | |
| | International Monetary Fund, Washington, DC | | | |
| | Econometrics for Macroeconomists Using Stata (Prof.C. | 2014 | | |
| | Baum) | | | |
| | The Hebrew University of Jerusalem, Jerusalem, | | | |
| | Israel | | | |
| | International Summer School in Economics | 2013 | | |

Languages and Russian (native), English (fluent), French (advanced, DELF B2), Hebrew (intermediate)

Skills Matlab, Stata, C/C++, CUDA, Python

Last updated: Nov, 2024