## Alexey Khazanov

CONTACT Information The Hebrew University of

Jerusalem

Economics Department

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RESEARCH

Interests

International Finance, Macroeconomics

ACADEMIC The EMPLOYMENT Lectu

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  $(\mathbf{JMP})$ 

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)

Nonlinear Dynamic Factor Models with Financial and Macroeconomic Applications (with P. Guerron-Quintana, M. Zhong)

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)

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

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

Nonlinear VARs (with T.Drautzburg, P. Guerron-Quintana, and M. Zhong)

## Local Governments' Policies and Business Cycle Amplification

| Employment | Boston College, Chestnut Hill, MA<br>Research Consultant at Research Services<br>Research Assistant for Prof. Rosen Valchev<br>Research Assistant for Prof. Pablo Guerron<br>Research Assistant for Prof. Susanto Basu  | 2021-2022<br>2020-2021<br>2016-2018<br>2017 |
|------------|---|---|
|            | Lomonosov Moscow State University, Moscow,<br>Russia<br>Research Fellow at Economics Department   | 2015-2016                                   |
|            | International Monetary Fund, Washington, DC<br>Research Intern at Fiscal Affairs Department   | 2015  |
|            | The Central Bank of Russian Federation,<br>Moscow, Russia<br>Economist at Monetary Policy Department  | 2014-2015                                   |
|            | New Economic School, Moscow, Russia<br>Junior Research Fellow, the Center for the Study of<br>Diversity and Social Interactions   | 2013-2016                                   |
|            | Research Assistant for Professor Hosny Zoabi<br>Research Assistant for Professor Estelle Dauchy   | 2015<br>2013                                |
|            | Economic Expert Group, Moscow, Russia<br>Research Intern  | 2012  |
| TEACHING   | 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: Stata Econometrics Lab Lecturer for undergraduate level courses: Econometrics | 2018<br>2017<br>2018-2020<br>2022           |
|            | New Economic School, Moscow, Russia<br>Teaching Assistant for graduate level courses:<br>Economic Growth, Family Macroeconomics for Prof. H.<br>Zoabi<br>Financial Econometrics for Prof. O. Kuzmina  | 2014, 2015<br>2015, 2016                    |

|  | Applied Time Series Econometrics for Prof. S. Anatolyev  | 2014                    |  |
|--|--|-------------------------|--|
|  | Macroeconomics I-V sequence for Prof.E. Dauchy, H. Zoabi, V. Polterovich, V. Chernavoki, A. Shevchenko                         | 2013-2014               |  |
|  | Lomonosov Moscow State University, Moscow,<br>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   | students at BC,         |  |
|  | Referee: JEDC, MD; NES MAE dissertations   |                         |  |
| Honors and<br>Awards   | Clough Center for Constitutional Democracy Fellowship (Boston College)   | 2020, 2021              |  |
|  | Semester Dissertation Fellowship (Boston College)<br>British Petroleum Scholarship (New Economic School)                       | 2019, 2020<br>2013-2014 |  |
|  | Sberbank Scholarship (Moscow State University)   | 2013-2014 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<br>Papers  | What Determines the General Government Employment Social or Economic Factors? (with E. Gurvich, in Russian Ekonomiki, 2016/M8) |                         |  |
| Inflation Targeting and Real GDP Dynamics: Cross-Country (with Ph. Kartaev and A. Philippov, in Russian, Journal of the 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), COMPUTER Hebrew (intermediate)

Skills

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

Last updated: Aug, 2022