

ZAMID ALIGISHIEV

+7 995 905 00 00 ◊ zamid.aligishiev.1@city.ac.uk

www.zamid.co.uk

EXPERIENCE

Quantitative Analyst/Consultant - Data Hub United Nations Capital Development Fund

July 2018 - Present

Current set of responsibilities includes overall analytical support on Findex, Finscope, Enterprise Surveys and Global Entrepreneurship Monitor (GEM) surveys, as well as production of reports, dashboards and infographic content based on wide range of MSME and financial inclusion studies.

PhD Intern - Data Hub United Nations Capital Development Fund

October 2017 - April 2018

While working in the UNCDF Data Hub team, focused on extracting and processing data on MSMEs and entrepreneurship. Exposed to data on digital sector, financial inclusion and gender. Developed STATA codes to automate statistical reporting on such data.

Supported the work of the UNCDF Challenge Fund facility. Analytical insights were used to formulate data-driven investment strategies of the Fund, through drafting working papers, reports and presentations for various stakeholders.

PhD Intern - Fund Internship Programme International Monetary Fund

June 2017 - August 2017

Produced an IMF working paper (forthcoming), focusing on estimation of fiscal multipliers for a large sample of countries using Panel Local Projection methods. Compared estimated multipliers between advanced, emerging and developing economies. Determinants of the multipliers' size were estimated using statistical inference.

Contributed to the publication of the Regional Economic Outlook for Sub-Saharan Africa.

Lecturer/Researcher - Economics Department City, University of London

October 2014 - May 2017

Conducted research on the advanced quantitative methods of measuring effects of fiscal and monetary policy on the economy. Taught a set of undergraduate and postgraduate courses in the fields of Econometrics (including two applied courses on STATA programming) and Macroeconomics.

Quantitative Analyst - Credit Risk Management ENO BANK

July 2012 - August 2013

Developed methods for a quantitative assessment of the regional banking sector. Used econometric models in a wide range of applications related to the bank's range of operations, including scoring system for credit risk evaluation, control-treatment experiments related to new banking products, etc. Engaged in drafting reports (in Russian) based on findings for the Board of the Bank and manuals for the models created.

Intern - Credit Risk Management ENO BANK

January 2012 - April 2012

Conducted three months mandatory placement as part of undergraduate degree. Investigated mechanics of the department's routine work as well as main functions of the employees. The goal of the placement was to conduct a primary research on trends in lending in the sector and come up with a set of recommendations for the bank's lending strategy based on the acquired results.

Worked as a personal assistant to a Member of Parliament of the Russian Federation (Duma). Maintained MP's daily schedule, drafted documents and letters (in Russian) and supported the overall spectrum of the MP's work.

EDUCATION

PhD in Economics, City, University of London

October 2014 - Present

Working on thesis '*Public expenditure: when, how and why?*'

Chapter 1: 'Public Consumption and Investment. A Time-Varying Approach.' Evaluation of US fiscal policy efficacy by calculating fiscal multipliers separately for public investment and consumption. A TVP-VAR model with both time-varying parameters and variance-covariance matrix is used for this purpose; estimated using the Gibb's sampler.

Chapter 2: 'Optimal Public Investment Policy in Economy with Distortionary Taxes.' A Smets and Wouters-like DSGE model constructed for the means of evaluating wealth effects of public investment policy. Model incorporates rule-of-thumb households, non-CES demand, Calvo prices and contracts, as well as extensive government block with the ability of running deficit.

Chapter 3: 'Fiscal Multipliers in Emerging and Developing Economies: Empirical Evidence from Local Projections.' The Local Projection method is applied to the calculation of a wide range of multipliers. Public consumption and investment multipliers are obtained for three groups of countries: advanced, emerging and developing. Multipliers are estimated to be dependent on factors such as the size of debt, exchange rate regime, openness of the economy and the business cycle stage.

Supervisors: Prof. Joseph Pearlman, Prof. Michael Ben-Gad and Dr. Giovanni Melina

MSc in International Business Economics, City, University of London
with Distinction, 96.6% final mark in the Econometrics module.

September 2014

Thesis: '*The Monetary Transmission Mechanism in the Euro Area: Has it changed with the GCC? A VAR approach.*' A Structural VAR approach resulted in significant shifts in the efficacy of the conventional monetary policy transmission throughout various channels. Direct interest rate, Tobin's q and Wealth effects channels were potent in the EA-18 prior to the GCC, while Exchange rate channel gained efficacy only in the post-crisis period.

Supervisor: Dr. Giovanni Melina

Specialist degree in Banking,

June 2012

Finance University under the Government of the Russian Federation

Degree covered full regulatory legislation for financial markets in Russia.

Thesis: '*Trends and prospects of lending in the Russian retail banking sector (Based on materials of the ENO BANK).*' A case-study developed a strong trend towards shifting support of lending operations to the 'cloud'. On average, credit sector has been normalising intensively since the events of 2007-2008; gross value of credit has been increasing, while interest rates on credit products, as well as the proportion of toxic assets, have been continuously decreasing.

Supervisor: Oleg Avis, CoES

PUBLICATIONS

Landscape Assessment of Retail Micro-Merchants in Bangladesh, United Nations Capital Development Fund

Youth Financial Inclusion and Capability: Outlook for ASEAN and SAARC, United Nations Capital Development Fund and United Nations Development Programme

TRAININGS

Alternative Economic and Monetary systems, University of Natural Resources and Life Sciences (BOKU) and OeAD

Data Science and Big Data Analytics, Massachusetts Institute of Technology

Visual Basic for Applications (VBA) in Excel, City, University of London

Fundamentals of Data Science, University of Oxford

Tools for Macroeconomists: The Essentials and Advanced Tools for Macroeconomists
London School of Economics and Political Science

Foundations of DSGE Modelling and Introductory Course on DSGE Modelling
University of Surrey

Linux Network and System Administration, City, University of London

SKILLS

Languages	Russian (native), English (full professional fluency), Turkish and German (basic)
Computer languages	Python, Bash, Html, L ^A T _E X, Visual Basic, R
Applications	STATA, Matlab, Dynare, EViews, Mathematica, MS Office
Operating systems	Unix, Mac OSX, Windows.

AFFILIATIONS

Scholarship holder	City University Department of Economics PhD Scholarship
Representative	Student Representative for PhD in Economics students Full member of the Student Experience Committee (SEC)