

TASNEEM RAIHAN

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PARTICULARS

EDUCATION

University of California, Riverside Ph. D. in Economics	Riverside, CA <i>April 2018 (Expected)</i>
University of California, Riverside M. A. in Economics	Riverside, CA <i>September 2011-June 2013</i>
University of Manchester B.A. in Economics and Finance	Manchester, UK <i>September 2008-June 2011</i>

CURRENT STATUS

U.S. Permanent Resident, Citizen of Bangladesh.

FIELDS

Applied Macroeconomics, Monetary Economics, Applied Econometrics.

DISSERTATION

Title: "Essays in Applied Macroeconomics"
Adviser: Prof. Marcelle Chauvet

JOB MARKET PAPER

Title: "Predicting US Recessions: A Dynamic Time Warping Exercise in Economics"

In this paper, I borrowed from Computer Science a non-parametric measure of similarity between two time series called Dynamic Time Warping which is primarily used in speech recognition. I applied this algorithm to US treasury term spread data to successfully predict the US recessions of 1999 and 2007. Using this algorithm, I have also shown that there is a zero probability of a recession in the next one year given the current state of the economy.

WORK IN PROGRESS

- "Performance of Markov-Switching GARCH Models Forecasting Inflation Uncertainty"
- "Impact of a Contractionary Monetary Policy on Borrowings in US: A Factor-Augmented VAR Approach"

ACADEMIC HONORS

- Dean's Distinguished Fellowship, University of California, Riverside, 2011-2012.
- Outstanding Student Award, Sheffield International College, Sheffield, UK, 2008.
- Dhaka Higher Secondary School Board Scholarship, Bangladesh, 2005.

JOURNAL REFEREE

- Journal of Empirical Economics
- Journal of Econometric Reviews

TEACHING EXPERIENCE

Lecturer, Whittier College, Whittier, CA Environmental Economics	<i>October 2017- Present</i>
Lecturer, University of California, Riverside, CA International Finance	<i>August 2017</i>
Associate Instructor, University of California, Riverside, CA Intermediate Macroeconomic Theory: Open Economy	<i>August 2016</i>
Associate Instructor, University of California, Riverside, CA Intermediate Macroeconomics for Business students	June 2015- <i>July 2015</i>
Associate Instructor, University of California, Riverside, CA Intermediate Macroeconomic Theory: Closed Economy	<i>September 2014- December 2014</i>
Teaching Assistant, University of California, Riverside, CA Undergraduate Courses Taught: <ul style="list-style-type: none">• Introduction to Macroeconomics• Intermediate Macroeconomics• Introduction to Microeconomics• Introductory Econometrics• Money, Banking and Finance• Introduction to Statistics• Managerial Economics• Industrial Organization	<i>September 2012- December 2017</i>

SEMINAR PRESENTATION

- UCR Theory Seminar Series, 2015.

COMPUTER SKILLS

Matlab, STATA, Eviews, R, Microsoft Office and L^AT_EX.

LANGUAGES

Proficient in English and Bangla.

REFERENCES

Prof. Marcelle Chauvet
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