

Ali Mehrabani

CONTACT INFORMATION	900 University Avenue University of California, Riverside Department of Economics Riverside, CA, 92521, USA	Phone: +1 (951) 407-3992 E-mail: ali.mehrabani@email.ucr.edu Website: www.sites.google.com/view/alimerhabani
EDUCATION	University of California, Riverside (UCR) Ph.D. in Economics (Expected) 2021 M.A. in Economics 2016 Sharif University of Technology, Iran M.S. in Socio-Economic System Engineering 2013 University of Isfahan, Iran B.S. in Mathematics 2011	
RESEARCH INTERESTS	Econometrics (theoretical and applied), Applied Macroeconomics, High Dimensional Statistics, Nonparametric and Semiparametric Econometrics	
PUBLICATIONS	Mehrabani, A., Ullah, A. (2020) " Improved Average Estimation in Seemingly Unrelated Regressions " <i>Econometrics</i> 8, 15.	
WORKING PAPERS	<ol style="list-style-type: none">1. "Estimation and Identification in Panel Data with Latent Structures" (Job Market Paper) <i>Abstract:</i> This paper provides a framework for joint estimation and identification of latent group structures in panel data models using a pairwise fusion penalized approach. The latent structure of the model allows individuals to be classified into different groups where the number of groups and the group membership are unknown. The individuals within a group have common slope parameters, while parameter heterogeneity is allowed across the groups. A penalized least squares (PLS) approach is introduced for models with exogenous regressors. When the model contains endogenous regressors, a penalized generalized method of moment (PGMM) is introduced. The penalized approach is similar to the adaptive group fused Lasso but applies the penalty function to pairwise differences of the individual slope coefficients. This framework automatically partitions the individuals into groups, thus it asymptotically identifies the true structure while estimating the model parameters consistently. The PLS estimator achieves the oracle property, but the oracle property of the PGMM estimator holds under some restrictions. To implement the proposed approach, an alternating direction method of multipliers algorithm has been developed. The proposed method is further illustrated by simulation studies which demonstrate the finite sample performance of the method, and is applied in an empirical analysis of unemployment dynamics at the U.S. state level.2. "Efficient Shrinkage Estimation in Heterogeneous Panel Data with Application to Returns to Scale for U.S. Banks"3. "Using All Lags or One Lag as Instruments: an Averaging Estimator in Dynamic Panel Models"4. "A Modified Stein-Like Estimator in a Simultaneous Equations System"	
TEACHING EXPERIENCE	University of California, Riverside Instructor (Evaluations and Syllabi) 2016–2020 Primary instructor of both introductory and intermediate courses such as Econometrics, Macroeconomics, Microeconomics, Money, banking and credit, managerial economics, international trade. Teaching Assistant (List of Courses) 2016–2020 Teaching assistant for both undergraduate and Ph.D. levels of various courses in Economics.	

HONORS AND AWARDS	Outstanding Teaching Assistant Award, UCR	2019–2020
	Graduate Student Travel Grant, Graduate Student Association, UCR	2019–2020
	Graduate Student Travel Grant, Department of Economics, UCR	2019–2020
	Dean’s Non-Residential Tuition Awards, UCR	2016–2017
	Dean’s Distinguished Fellowship, UCR	2015–2020
SEMINAR PRESENTATIONS	Econometrics Colloquium, UCR	2020
	Midwest Econometrics Group Meeting, The Ohio State University	2019
	Brown Bag Econometrics Seminar, UCR	2019
	Joint Statistical Meetings (JSM), Denver, Colorado	2019
	APPAM California Regional Student Conference, University of California, Irvine	2019
	Econometrics Colloquium, UCR	2019
PROGRAMMING SKILLS	R, MATLAB, STATA, EViews, L ^A T _E X	
LANGUAGES	English, Persian	
REFERENCES	Aman Ullah (Chair) Distinguished Professor of Economics University of California, Riverside Tel: +1 (951) 827-1591 Email: aman.ullah@ucr.edu	Tae-Hwy Lee Professor of Economics University of California, Riverside Tel: +1 (951) 827-1509 Email: tae.lee@ucr.edu
	Gloria Gonzalez-Rivera Professor of Economics University of California, Riverside Tel: +1 (951) 827-1590 Email: gloria.gonzalez@ucr.edu	Joab N. Corey Associate Professor of Teaching University of California, Riverside Tel: +1 (951) 827-1570 Email: joab.corey@ucr.edu