

Iskander Karibzhanov

University of Minnesota
Department of Economics
4-101 Hanson Hall
1925 South 4th Street
Minneapolis, MN 55455-0407
Citizenship: Kazakhstan (F-1 Visa)

Phone: (612) 625-3923
Fax: (612) 624-0209
Email: karib003@umn.edu
Homepage: <http://www.econ.umn.edu/~karib003/>

Education

- Ph.D. in Economics, University of Minnesota, *expected* 2012.
- M.S. in Quantitative and Computational Finance, Georgia Institute of Technology, 2002.
- Diploma in International Economics, Kazakh Economic University, 2001.

Fields of Interest

International Trade, Growth & Development, Macroeconomics

Experience

Federal Reserve Bank of Atlanta, Research Department

Research Assistant, Marco Del Negro, Tao Zha, June 2002–May 2003.

- Assisted economists with research work with particular focus on programming and model building:
 - Developed numerically efficient implementations of popular computational algorithms in robust control, e.g. Kalman filter and smoother, discrete Lyapunov equation solver
 - Dramatically improved the speed of existing MATLAB programs by translating time consuming functions into C language and integrating them using MEX interface
 - Implemented C analog of Chris Sims' algorithm for solving linear rational expectations systems commonly encountered in dynamic stochastic general equilibrium models using Intel Math Kernel Library as LAPACK/CBLAS interface for QZ decomposition and operations on complex matrices
 - Translated Chris Sims' robust unconstrained nonlinear optimization algorithm into C
 - Created a C program to perform maximum likelihood factor analysis using sparse matrices
- Worked with a team of research economists on solving and estimating models in:
 - Econometrics: Markov switching models
 - Macroeconomics: Linear rational expectation models
 - Finance: 'Identified' factor analysis models of stock returns; Optimization algorithms for estimation of term structure of interest rates

National Bank of Kazakhstan, Research Center

Senior Analyst, October 2003–July 2007.

- Implemented new DSGE models for the Governor and members of the board to assist in monetary policy decision making and evaluation of its effectiveness
- Examined and adapted core models built by central banks of Canada and United Kingdom to explain monetary transmission mechanism for inflation targeting purposes
- Developed macroeconometric simultaneous equations model of Kazakhstan in EViews

Research

Working Papers

- Iskander Karibzhanov, Sabit Khakimzhanov. Quarterly Macroeconometric Projection Model, *Economic Review*, National Bank of Kazakhstan, 2005.

Scientific Software

- A Fortran toolkit for analyzing nonlinear economic dynamic models
 - checks analytic log-linearization vs numerical
 - solves DSGE models using QZ decomposition
 - computes log-likelihood using Kalman Filter
 - performs maximum likelihood estimation.
- CEplot, A MATLAB program to plot the set of correlated equilibria in a two player normal form game.

Professional Activities

- Conferences and workshops attended:
 - Applied General Equilibrium Modeling using GAMS/CGE, World Bank, Moscow, Russia, December 2005.

Honors, Awards & Fellowships

- Japan-IMF Scholarship for Advanced Studies in North America, Washington, DC, 2008-2010.
- Irving Fisher Fellowship in Economics, Department of Economics, University of Minnesota, 2007-2008.
- Bolashak Presidential Scholarship for graduate study in the United States, Astana, Kazakhstan, 2001-2002.
- Honorable Mention, The 38th International Mathematical Olympiad, Mar del Plata, Argentina, 1997.
- Gold Medal, National Mathematical Olympiad, Kazakhstan, 1997.

Miscellaneous

- *Computer Skills*: C, C++, EViews, Fortran, GAMS, Gauss, Intel MKL, Java, L^AT_EX, Linux, Mathematica, MATLAB, Perl, SAS, Stata, SQL, Visual Basic.

References

- Timothy Kehoe
Professor of Economics
Department of Economics, University of Minnesota
(612) 625-1589
tkehoe@umn.edu
- Fabrizio Perri
Associate Professor of Economics
Department of Economics, University of Minnesota
(612) 625-7504
fperri@umn.edu
- Marco Del Negro
Assistant Vice President
Macroeconomic and Monetary Studies Function, Federal Reserve Bank of New York
(212) 720-7738
marco.delnegro@ny.frb.org
- Robert Kertz
Professor Emeritus
School of Mathematics, Georgia Institute of Technology
(404) 894-4311
kertz@math.gatech.edu
- Sabit Khakimzhanov
Professor of Economics
Department of Economics, KIMEP, Kazakhstan
+7 (727) 270-4790
sabit@kimep.kz