

Iskander Karibzhanov

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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

International Monetary Fund, Research Department

Summer Intern, Supervisor: Douglas Laxton, Economic Modeling Unit, June 2010–August 2010.

- co-authored a working paper "Cross-country Evidence on the Quality of Fiscal Forecasts" with João Jalles and Prakash Loungani

Federal Reserve Bank of Atlanta, Research Department

Research Assistant, Supervisors: 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

- João Tovar Jalles, Iskander Karibzhanov, Prakash Loungani, Cross-country Evidence on the Quality of Fiscal Forecasts, April, 2011
- Iskander Karibzhanov, Sabit Khakimzhanov. Quarterly Macroeconometric Projection Model, *Economic Review*, National Bank of Kazakhstan, 2005.

Computational Programs

- A Fortran Toolbox for Solving Bewley Models
- A Fortran toolkit for analyzing nonlinear economic dynamic models
- 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
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- Prakash Loungani
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- Marco Del Negro
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<http://www.econ.umn.edu/~karib003/cv.pdf>