BULAT NAILEVICH GAFAROV
Assistant Professor

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Professional Experience

2017-NOW Assistant Professor, University of California, Davis,Department of Agricultural and Resource Economics

2009-2017 Intern, Laboratory of Economic Growth and Inflation Studies, Higher School of Economics

Education

2011-2017 *PhD in Economics*, Pennsylvania State University (Fields: Econometric theory, Macroeconomics, International Economics, Game theory)

2009-2011 *M.A. in Economics*, New Economic School, Moscow, Russia, (Cum laude, Specialization: Advanced Macroeconomics, Finance, Data Analysis)

2005-2011 *B.Sc. and M.Sc. in Applied Mathematics and Physics*, Moscow Institute of Physics and Technology, Moscow, Russia (with distinction, Specialization: Applied Economics)

Publications

2018 ***Delta-Method Inference for a Class of Set-Identified SVARs***, joint with Matthias Meier, and Jose-Luis Montiel-Olea, *Journal of Econometrics*, ISSN: 0304-4076, Vol: 203, Issue: 2, Page: 316-327; recipient of the 2016 ESEM award for best paper in Applied Economics by young researchers (Geneve 2016).

2014 ***Ordinal dominance and risk aversion***, joint with Bruno Salcedo, *Economic Theory Bulletin*

2011 ***Phillips Curve and Development of the Labor Market in Russia***, (in Russian) *The Economic Journal of the Higher School of Economics*. vol. 15. N2. pp. 155-176

Working Papers

2021 ***Conditional quantile estimators: A small sample theory***, joint with Gregory Franguridi and Kaspar Wütrich (submitted)

2021 ***Time Consistency and Duration of Government Debt: A model of quantitative easing***, joint with Saroj Bhattarai and Gauti B. Eggertson; available as NBER Working Paper # 21336 (2nd revision request for Review of Economic Studies, resubmitted)

2019 ***Inference in high-dimensional set–identified affine models*** (new version is coming soon).

2014 ***Identification in dynamic models using sign restrictions***. Available at SSRN 2384811 (new version is coming soon).

2016 ***Projection Inference for Set-Identified SVARs,*** joint with Matthias Meier (Mannheim), and Jose-Luis Montiel-Olea (Columbia)

Professional Activities

Refereeing: *Review of Economics and Statistics, Journal of Econometrics, Econometrics Journal, Quantitative Economics, Journal of Applied Econometrics, Journal of Time Series Analysis, Econometric Theory, Journal of Business and Economics Statistics, Journal of Econometric Methods, Oxford Bulletin of Economics and Statistics, NSF grant proposals (economics), Journal of Monetary Economics, Journal of Commodity markets, American Journal of Agricultural Economics, Scandinavian Journal of Economics, the HSE Economic Journal (issued by NRU-HSE, Moscow, Russia), Money and Credit (issued by the Central Bank of Russia), Central Bank of Russia WP series*

Conference organizer : California Econometrics Group Meeting, UC Davis, 2019

Teaching Experience

2020 **Operations Research & Management Science** (ARE155), Undergraduate level, Instructor, UC Davis

2019, 2020 **Applied Econometrics II** (ARE256b), Master level, Instructor, UC Davis

2018-2021 **Time Series Econometrics** (ARE240c), PhD level, Instructor, UC Davis

2016 **Introduction to Econometrics**, Instructor, Pennsylvania State University

2012-2015 **Topics in Econometrics**, Instructor, M.A. in Economics, Russian Presidential Academy of National Economy and Public Administration, Moscow, Russia (in Russian)

2011 **Introductory Macroeconomics**, Instructor, MBA program, Skolkovo School of Management, Skolkovo, Russia (in English)

2010-2011 **M.A. in Economics courses : Probability Theory, Mathematical Statistics, Econometrics 1-4, Recursive Macroeconomics**, Teaching Assistant, New Economic School, Moscow, Russia (in Russian)

Presentations

2021 North American Summer Meeting of the Econometric Society, the Université du Québec à Montréal (UQAM), Canada (virtual)

2020 North American Winter Meeting of the Econometric Society, San Diego; University of California, Davis; University of California, Berkeley (virtual); University of Toronto (virtual)

2019 Northwestern University; Central Bank of Russia; National Research University - Higher School of Economics, Moscow, Russia

2018 North American Summer Meeting of the Econometric Society, Davis, California, USA; University of California, San Diego; University of California, Los Angeles

2017 California Econometrics group meeting, Stanford; Microeconometrics class of 2017 conference, Duke University, Durham, NC, USA

2016 North American Summer Meeting of the Econometric Society, Philadelphia, Pennsylvania USA

2015 The World Congress of the Econometric Society, Montreal, Canada; 22nd International Symposium on Mathematical Programming, Pittsburgh, USA; PSU–Cornell Macro Workshop, The Pennsylvania State University, USA; Annual Conference of the Royal Economic Society, The University of Manchester, UK; Higher School of Economics, Moscow, Russia

2014 Latin American Meeting of The Econometric Society, University of SÃ£o Paulo, Brazil; Workshop on non-standard monetary policy measures, European Central Bank, Frankfurt, Germany; EconCon 2014 conference, Princeton University, USA; Annual Meeting of the Society for Economic Dynamics, University of Toronto, Canada; Midwest Macro Meeting, The University of Missouri, USA

2013 The 23rd Annual Meeting of the Midwest Econometrics Group, Indiana University, Bloomington, USA; The 9th CIREQ Ph.D. Students Conference, McGill University, Montreal, Canada

2012 Laboratory of Economic Growth and Inflation Studies, Higher School of Economics, Moscow, Russia; The 1st Prospects in Economic Research Conference, Pennsylvania State University

Honors and Awards

2016 Award for the two best papers in applied economics, the European Meeting of the Econometric Society

2009,2010 The best student paper, Dynasty Foundation

Summer Schools

Princeton Initiative: Macro, Money and Finance, Princeton University (2013); Initiative for Computational Economics Summer Workshop, University of Chicago Booth School of Business (2012)

Additional skills

Languages: Russian (native), English (fluent), Tatar (basic), German (basic), Spanish (basic)

Software: Matlab, Mathematica, R, Stata, Eviews, C++