

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

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## 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)

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## Refereed Publications

- 1 *Time Consistency and Duration of Government Debt: A Model of Quantitative Easing*, (2022) Forthcoming in *Review of Economic Studies* (joint with Saroj Bhattacharai and Gauti Eggertsson )
- 2 *Delta-Method Inference for a Class of Set-Identified SVARs*, (2018) *Journal of Econometrics*, (joint with Matthias Meier, and Jose-Luis Montiel-Olea); recipient of the 2016 ESEM award for best paper in Applied Economics by young researchers (Geneve 2016).
- 3 *Ordinal dominance and risk aversion* (2014), *Economic Theory Bulletin* (joint with Bruno Salcedo)
- 4 *Phillips curve and development of the labor market in Russia*, (2011) *The Economic Journal of the Higher School of Economics* (in Russian).

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## Working Papers

- 1 *Bias correction for quantile regression estimators*, joint with Gregory Franguridi and Kaspar Wütrich (2nd revision requested for *Journal of Econometrics*; subsumes earlier working paper "Conditional quantile estimators: A small sample theory" )
- 2 *On model selection criteria for climate change impact studies*, joint with Xiaomeng Cui, Dalia Ghanem and Todd Kuffner; (2nd revision requested for *Journal of Econometrics*)
- 3 *Inference in high-dimensional set-identified affine models* (revision requested for *Journal of Econometrics*).

- 4        *Projection Inference for Set-Identified SVARs*, joint with Matthias Meier, and Jose-Luis Montiel-Olea

### Work in Progress

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- 1        *Cyclical and trend variation in markups: Evidence from US grocery stores*, joint with Tengda Gong and Jens Hilsher
- 2        *Policymaker meetings as heteroscedasticity shifters: Identification and inference in structural VARs*, joint with Madina Karamysheva, Andrey Polbin and Anton Skrobotov
- 3        *Testing for point-identification in sign restricted SVARs*, joint with Xiurou Wu (subsumes earlier working paper "Identification in dynamic models using sign restrictions " )
- 4        *Optimal debt maturity with default in an open economy* joint with Saroj Bhattarai and Gauti Eggertsson
- 5        *Disentangling Californian gasoline prices*, joint with Armando Rangel Colina

### Other Publications

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- 1        *What Price is Right? Cigarette Demand Has Become More Responsive to Prices* (2022) *ARE Update*, joint with Tengda Gong and Jens Hilsher
- 2        *Too Little Too Late? The Two-Pronged Approach of the Federal Reserve* (2022), *ARE Update*, joint Jens Hilsher

### Professional Activities

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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; World Congress of the Econometric Society (program committee member), 2020;

### Grants and Awards

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- 2022        Giannini Foundation Mini-grant "Determinants of Markups: Evidence using a new big data analysis for US groceries"; 30,000 \$
- 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

## Presentations

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- 2022 Conference “Climate Policy and Economic Development”, Moscow, Russia (virtual)
- 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 São 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

## Teaching Experience

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- 2020-NOW **Operations Research & Management Science** (ARE155), Undergraduate level, Instructor, UC Davis
- 2019-NOW **Applied Econometrics II** (ARE256b), Master level, Instructor, UC Davis
- 2018-NOW **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)

### **Additional Education: Summer Schools**

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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**

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

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