

CURRICULUM VITAE

Personal Information

First name: Hossein
Last name: Tavakolian
Date of birth: 11 February 1984
Nationality: Iranian
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 <https://github.com/tavakolianh>

EMPLOYEMENT

- Associate Professor, Allameh Tabataba'i University, Tehran, Iran, since Dec 2014.
- Director of Macroeconomic Analysis Department, Mofid Securities, since June 2021.
- Economic Advisor, Tehran Securities Exchange, since January 2023.
- Risk Advisor, Risk Management Department, Bank Mellat, since June 2022.
- Liquidity Committee Member and Senior Economic Consultant, Central Bank of Iran, 2020-2021.
- Project Manager, Planning and Budget Organization, Tehran, Iran, 2019-2021.
- Economic Consultant and Project Manager, Middle East Bank, Tehran, Iran, since 2019-2021.
- Senior Researcher, Monetary and Banking Research Institute, Central Bank of Iran, Monetary and Finance Department, Aug 2011-Mar 2016.
- Senior Researcher, Monetary and Banking Research Institute, Central Bank of Iran, Modeling Department, June 2010-Aug. 2011.

EDUCATION

- PhD Monetary Economics & Financial Economics, Sept. 2008- 2013
- Faculty of Economics, University of Tehran, Tehran, Iran
 - Visiting Professor, Macro Lab, LUISS Guido Carli, Rome, Italy Working with Professor Pierpaolo Benigno, Feb- Sept 2013
 - *Thesis title:* Rule vs. Discretion in Central Bank Reaction Function: A Comparison of Markov Switching, Kalman Filter and DSGE Approaches
 - *Supervisor:* Professor A. Komijani
 - *GPA:* 18.33/20
- MS in Economics, Sept. 2006- July. 2008
- Faculty of Economics, University of Tehran, Tehran, Iran
 - *Thesis title:* Causality between Inflation, Output, Inflation Uncertainty and Output Uncertainty: A Bivariate GARCH Approach
 - *Supervisor:* Professor M. Mehrara
 - *GPA:* 18.85/20
- BS in Economics-Industrial Economics, Sept. 2002- July. 2006
- Faculty of Economic and Political Sciences, Shahid Beheshti University, Tehran, Iran
 - *GPA:* 17.08/20

HONORS & CERTIFICATES

- The Distinguished Iranian young economist¹ (Jointly with Sayed Ali Madanizadeh), 2017-2018
- The best book award (DSGE Models in Dynare (Modeling, Solution and Estimation for Iran)) in monetary economics and banking, Central Bank of Iran, 2018.
- Ranking The 3rd best researcher, Allameh Tabataba'i University, 2018
- Ranking The 2nd best researcher, Allameh Tabataba'i University, 2017
- Ranking The 2nd best researcher, Allameh Tabataba'i University, 2016
- Ranking 9th in the nationwide Olympiad of Economics², Summer 2006
- Ranking 8th among nearly 10,000 participants in nationwide Entrance Exam for Economics Master's Degree, Winter 2006
- Ranking 1st among 7 PhD students of economics at University of Tehran
- Ranking 3rd among nearly 120 MS students of economics at University of Tehran

RESEARCH & PAPERS

Research Projects:

- "COVID-19 Outbreak Forecast in Iran", Funder: Allameh Tabataba'i University, Project Manager: Hossein Tavakolian, 2021.
- "Fiscal Rules in Iran based on Budget Structural Reform", Funder: Deputy of Economic Affairs, Ministry of Economic Affairs and Finance, Project Manager: Hossein Tavakolian, 2021.
- "Forecasting Macroeconomic Variables: A DSGE Approach", Funder: Planning and Budget Organization, Project Manager: Hossein Tavakolian, 2021.
- "Forecasting Macroeconomic Variables: A DSGE Approach", Funder: Middle East Bank, Project Manager: Hossein Tavakolian, 2021.
- "Simulation of Social Security Fund Flows and Probability of its Failure: An OLG Model", Funder: Social Security Research Institute, Iranian Social Security Organization, Research Manager: Hossein Tavakolian, 2020.
- "Coordination and Interaction between Fiscal and Monetary Policies: Dynamic Stochastic General Equilibrium and Time-Varying Vector Autoregressive Approaches", Funder: Deputy of Economic Affairs, Ministry of Economic Affairs and Finance, Project Manager: Hossein Tavakolian, 2019.
- "Methods of Measuring and Assessing Knowledge-based Economies and Valuation of Intangible Goods and Services", Funder: Ministry of Information and Communication Technology, Project Manager: Javad Taherpour, Coworker and Consultant: Hossein Tavakolian, 2017.
- "Estimating Tax Evasion Due to Informal Economy", Funder: Iranian National Tax Administration, Project Manager: Mahnoosh Abdollah Milani, Coworker and Consultant: Hossein Tavakolian, 2016.

Papers

- Arbabafzali, M., Nadri, K., Tavakolian, H. (2023). Can the transition from Basel II to III change the monetary policy impact on the Iranian economy and banking system? *Economic Analysis and Policy*, 77, 357-371

¹ This is an annual award similar to John Bates Clark Medal for young economists under 40 who have distinguished researches in Iranian Economy.

² This is a two-stage test assessing knowledge in statistics, mathematics and micro economics. It is highly competitive because of its decent awards such as exemption from military service, fellowship, 80,000 USD low-rate real estate loan, 10,000 USD low-rate car loan and full fund for one scientific journey.

- Ghiaie, H., Tabarraei, H. R., & Tavakolian, H. (2022). Alternative monetary policy regimes in an oil-exporting economy. *The Quarterly Review of Economics and Finance*, 83, 161-177.
- Tavakolian, H., & Taherpoor, J. (2022). Fiscal and Monetary Policy Interaction in Iran: A TVP-VARMA Model. *Iranian Economic Review*, 26(3), 637-665. doi: 10.22059/ier.2022.89094.
- Sadidi, M., Tavakolian, H., & Asim, M. (2021). Analysis of the formation of the price bubble in the financial market: with an emphasis on the price bubble in the insurance industry and the stock market with the Markov-switching approach. *International Journal of Nonlinear Analysis and Applications*, 12, 1-14.
- Akbari, M., Loganathan, N., Tavakolian, H., Mardani, A., & Streimikiene, D. (2021). The Dynamic Effect of Micro-Structural Shocks on Private Investment Behavior. *Acta Montanistica Slovaca*, 26(1).
- Ghasemi, A., Akbari Moghadam, B., & Tavakolian, H. (2020). A Study of the Financial Instability and Banking Intermediaries by Using a DSGE Modeling Approach. *Iranian Economic Review*, 24(4), 1025-1047.
- Bastanzad, H., Davoudi, P., & Tavakolian, H. (2018). Foreign Exchange Rate Pricing at the Future Contract (Case of IR of Iran). *Iranian Economic Review*, 22(1), 253-293.
- Abbasinejad, H., Tavakolian, H., & Hussein, S. K. (2018). The effects of monetary policy on output and inflation in Afghanistan: A dynamic stochastic general equilibrium approach. *Iranian Economic Review*, 22(2), 375-408.
- Perme, Z., Ghorbani, M., Tavakolian, H., & Shahnoshi, N. (2017). Effects of Oil Price Shocks on Agricultural Sector Using Dynamic Stochastic General Equilibrium Model. *Journal of Agricultural Science and Technology*, 19(6), 1211-1226.
- Komijani, A., Khalili Araghi, S. M., Abbasinejad, H., & Tavakolian, H. (2014). Time-Varying Monetary Policy Reaction Function: The Case of Iran. *Iranian Economic Review*, 18(2), 87-103.
- Komijani, A., & Tavakolian, H. (2011). The composition of foreign reserves of the central banks of selected countries: Will the euro replace the dollar? *Eurasian Economic Review*, 1(2), 143-156.
- Mehrara, M., Maki, M., & Tavakolian, H. (2010). The relationship between oil revenues and economic growth, using threshold methods (the case of Iran). *OPEC Energy Review*, 34(1), 1-14.

BOOKS

- Tavakolian, H., & Sarem, M. (2016). DSGE models in DYNARE (Modeling, Solution and Estimation for Iran). The Best Book Award in Monetary Economics and Banking, Central Bank of Iran, 2018.
- Mohsen M., Sarem, M., & Tavakolian, H. (2010). *Mathematical Economics (A Dynamic Approach)*
- Translation of *Macroeconomics, A New Approach* (First Canadian Edition), Robert J. Barro and Apostolos Serletis (in Persian).

TEACHING EXPERIENCE

- Advanced Macroeconomics, PhD course in Economics, Faculty of Economics, Allameh Tabataba'i University Since 2014
- Basic and Advanced Course in DSGE models and Dynare, Central Bank of Iran. Since 2012

- Basic and Advanced Course in DSGE models and Dynare, MBRI, Central Bank of Iran. Since 2012
- Advanced Monetary Economics, PhD course in Economics, Faculty of Economics, Allameh Tabataba'i University. 2013-2014.
- Advanced Monetary Economics, PhD course in Economics, Faculty of Economics, University of Tehran 2013-2014.
- Basic and Advanced Course in DSGE models and Dynare, IDER, University of Tehran, 2013.
- A Course in Dynare Programming, PhD course in Economics, Faculty of Economics, University of Tehran, 2010.
- Teaching in preparing course in DSGE models, DSGE summer school of Prof Fabio Canova, MBRI, Central Bank of Iran, Tehran, 2011.
- A course in DSGE models and Dynare Programming, Imam Sadegh University, Tehran, Sept. 2012.
- Advanced Quantitative Methods, Securities & Exchange Brokers Association (SEBA), Tehran, Since 2010. ³

TECHNICAL SKILLS

- Software developer: Dynare2tex (different dynare codes' IRF can be compared in one graph which all can be converted to tikz files), DynarePersian (changes dynare outputs to Persian)
- Statistical & computational packages: MATLAB (sample code: Dynare2tex), Dynare, Python, R, EViews, OxMetrics, S-Plus (Finmetrics module), YADA, Stata.
- Global Integrated Monetary and Fiscal (GIMF) Model.
- Global Projection Model (GPM)
- LaTeX, LyX, Microsoft Word, Excel, PowerPoint and Access

RESEARCH INTERESTS

- Macroeconomics
- DSGE Models
- Monetary Economics

Workshop and Certificates

- The Dynare Summer School 2016, Le Mans, France, June 2016.
- 1st Dynare workshop for advanced users, The Joint Research Centre of the European Commission, Ispra (IT), November 2022

³ This course is held to prepare candidates of capital market certificate which is completely based on CFA exams. The course of Advanced Quantitative Methods covers required issues of statistics, econometrics and time series in financial markets and is very close to what is in CFA exams.