

AZAMAT ABDYMOMUNOV

The Federal Reserve Bank of Richmond
Charlotte Branch
530 East Trade Street
Charlotte, NC 28202 USA

e-mail: aabdymomunov@yahoo.com
homepage: <http://sites.google.com/site/azabdymom/>
Tel:

PROFESSIONAL EXPERIENCE

- The Federal Reserve Bank of Richmond 2010-Present
Risk and Policy Unit
Position: Financial Economist
- The World Bank, Country Office 1999-2006
Position: Economist
Main responsibilities: developing macroeconomic and financial quantitative models using econometric and statistical methods; macroeconomic forecasting, lending program preparation and supervision (in areas: macroeconomic management, banking and financial sectors, energy sector, public debt, foreign trade, budget planning and execution, fiscal decentralization); policy analysis on macroeconomic and sectoral issues; economic research; writing reports on emerging economic issues; organizing conferences and seminars; training government professionals to macroeconomic and financial modeling methods.
- The National Bank of the Kyrgyz Republic (Central Bank) 1993-1999
Accounting and Regulatory Methodology Division 1998-1999
Position: Division Chief (managed 8 financial specialists)

Economic Research and Analysis Department 1993-1998
Positions: Economist, Lead Economist, Sector Head (managed 5 economists)
Main responsibilities: policy analysis on macroeconomic and banking regulatory issues; economic research; macroeconomic analysis; compiling and forecasting balance of payments and balance sheets of the banking system, developing macroeconomic models; macroeconomic forecasting, financial programming, preparing statistical and analytical publications of the National Bank; developing accounting policies; examining banks in areas of solvency and liquidity risks and capital allocation; developing regulatory reporting; developing training programs and training professionals from the central bank, commercial banks, and government institutions.

AREAS OF PROFESSIONAL INTERESTS

- Financial Economics, Macroeconomics, Econometrics

EDUCATION

- Ph.D. in Economics, Washington University in St. Louis 2010
Dissertation "Essays on Macro-Finance Relationships"
- M.A. in Economics, Washington University in St. Louis 2007
- B.A. with honors, Computer science, 1993
The Kyrgyz National Technical University

OTHER TRAINING

- IMF, World Bank, OECD, BIS, Joint Vienna Institute (during) 1993-2005
(*courses with certificates from 2 weeks to 4 months*)
Courses on macroeconomics, microeconomics, statistics, econometrics, balance of payments statistics, foreign direct investment statistics, monetary policy, macroeconomic modeling and forecasting, financial programming, financial accounting, public finance.

PUBLICATIONS IN REFEREED ACADEMIC JOURNALS

- “Regime-Switching Measure of Systemic Financial Stress”. *Annals of Finance* (forthcoming).
- “Time-Variation of CAPM Betas across Market Volatility Regimes” (with James Morley). *Applied Financial Economics*, 19 (2011), 1463-1478.

WORKING PAPERS

- “The Effects of Monetary Policy Regime-Shifts on the Term Structure of Interest Rates” (with Kyu Ho Kang), 2011.
- “Predicting Output Using the Entire Yield Curve”, 2011.
- “Worst-case Scenarios as a Stress Testing Tool for Risk Models” (with Sharon Blei and Bakhodir Ergashev), 2011.

WORK IN PROGRESS

- “Conditional Correlation between Treasury Interest Rates of Different Maturities” (with Kyu Ho Kang), in progress.
- “Bayesian Priors for Combining Internal and External Operational Loss Data” (with Bakhodir Ergashev and Evan Sekeris), in progress.

OTHER PUBLICATIONS

The World Bank Publications (contributions to reports as a team member)

- “Kyrgyz Republic: Country Economic Memorandum: Enhancing the Prospects for Growth and Trade.” *World Bank Report* No 29150-KG (2005).
- “Kyrgyz Republic: Public Expenditure Review.” *World Bank Report* No. 28123-KG (2004).
- “Kyrgyz Republic: Enhancing Pro-poor Growth.” *World Bank Report* No. 24638-KG (2003).
- “Kyrgyz Republic: Fiscal Sustainability Study.” *A World Bank Country Study* No. 23404 (2001).

Publications of the National Bank of the Kyrgyz Republic

- “The issues of development of the Kyrgyz economy.” *The Kyrgyz National University*, (2001).
- “Balance of Payments of the Kyrgyz Republic.” *The Quarterly Journal of the National Bank of the Kyrgyz Republic*, (October 1997; January 1998, May 1998, July 1998, October 1998).
- “Methodology of balance of payments compilation in the Kyrgyz Republic.” *Banking Herald*, (1995).

CONFERENCE PRESENTATIONS

- The 32nd Annual International Symposium on Forecasting, Boston, MA 2012
- 2012 Global Finance Conference, Chicago, IL 2012

- Operational Risk Modeling Forum, American Bankers Association (discussant) 2011
- Quant Forum, OCC, Washington DC 2011
- 2011 American Economic Association Meetings, Denver 2011
- 10th Annual Missouri Economic Conferences - Federal Reserve Bank of St. Louis 2009
- 2009 Midwest Macroeconomics Meetings, Indiana University in Bloomington 2009
- 9th Annual Missouri Economic Conferences - Federal Reserve Bank of St. Louis 2009
- 2009 Annual Missouri Valley Economic Association Annual Conference, Kansas City 2009

TEACHING EXPERIENCE

Washington University in St. Louis

Instructor 2008, 2009

- Money, Banking, and Financial Institutions
- Teaching Assistant (for graduate and undergraduate students)
- Applied Financial Modeling; Applied Time-Series Econometrics;
 - Money, Banking, and Financial Institutions; Introductory Microeconomics.

National Bank of the Kyrgyz Republic (Central Bank)

Instructor (for professionals from Central Bank, commercial banks, government institutions, and Statistics Agency)

- Balance of Payments Statistics Reporting Requirements 1997, 1998
- Foreign Direct Investment Statistics Reporting Requirements 1998
- International Transaction Reporting System 1997, 1998

REFEREE

The Quarterly Review of Economics and Finance.

SKILLS AND LANGUAGES

- GAUSS, MATLAB, EViews, Stata, FoxPro, LaTeX
- English (proficient), Kyrgyz (native), Russian (native level)

AWARDS and HONORS

- University Fellowship, Washington University 2007-2010
- Two competitive Summer Research Funds, Washington University 2008, 2009
- Five Spot Awards of the World Bank for outstanding performance 2001-2006
- Two Letters of Honors, Golden and Silver coins of the National Bank for outstanding achievements 1995-1999
- “Best Graduate of the Kyrgyz Technical University” Diploma 1993
- The 1st award, competition in mathematics among universities in Kyrgyzstan 1991