

Rustam Jamilov

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Contact

All Souls College
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Academic Positions

Postdoctoral Research Fellow, All Souls College, University of Oxford 2021 - 2026 (Expected)

Education

PhD in Economics, London Business School	2021
MS in Economics, London School of Economics	2014
Laurea in Economics, Bocconi University	2011
Visiting Student, Dartmouth College	Fall 2010
BA in Business Administration, Central European University	2011

Research Fields

Macroeconomics, Finance, Monetary Economics

Working Papers

1. “The Cross-Section of Risk-Taking and Asset Prices”. With Nuno Coimbra and H el ene Rey. 2019.
2. “Granular Credit Risk”. With Sigurd Galaasen, Ragnar Juelsrud, H el ene Rey. 2020.
Reject and Resubmit at American Economic Review.
3. “Credit Market Power: Branch-Level Evidence from the Great Financial Crisis”. 2020
4. “A Macroeconomic Model with Heterogeneous Banks”. 2021.
5. “Bewley Banks”. With Tommaso Monacelli. 2021.
Revise and Resubmit at Review of Economic Studies.
6. “The Anatomy of Cyber Risk”. With H el ene Rey and Ahmed Tahoun. 2021.
Revise and Resubmit at Journal of Finance.
7. “Social Capital and Monetary Policy”. 2022.
8. “HBANK: Monetary Policy with Heterogeneous Banks”. With Marco Bellifemine and Tommaso Monacelli. 2022.
9. “The Regional Keynesian Cross”. With Marco Bellifemine and Adrien Couturier. 2023.
10. “Granular Sentiments”. With Alex Kohlhas, Sasha Talavera, and Mao Zhang. 2024.
11. “Monetary Unions with Heterogeneous Fiscal Rules”. With Marco Bellifemine and Adrien Couturier. 2024.
Solicited for the NBER International Seminar on Macroeconomics 2024.

12. “Estimating the Elasticity of Intertemporal Substitution using Dividend Tax News Shocks”. With Martin B. Holm, Marek Jasinski, and Plamen Nenov. 2024.
13. “Two Centuries of Systemic Bank Runs”. With Tobias König, Karsten Müller, and Farzad Saidi. 2024.

Other Professional Positions

Academic Visitor, Bank of England	2021 - Present
Guest Researcher, Norges Bank	2021 - Present
Visiting Ph.D. Student, Norges Bank	2019
Research Assistant to Prof. H�el�ene Rey	2015-2017
Quantitative Research, Babson Capital	2016 (Summer)
Fixed Income Analyst, State Oil Fund of Azerbaijan	2014-2015
Economist, Central Bank of Azerbaijan	2011-2013

Teaching

<i>Oxford</i>	“Topics in Macroeconomics” (MPhil/PhD Second Year)	Fall 2023, Fall 2024
<i>LBS</i>	CM 06 “The Global Macroeconomy” (TA for H�el�ene Rey and Lucrezia Reichlin)	2016-2018
<i>LSE</i>	EC 210: “Intermediate Macroeconomics” (TA for Kevin Sheedy and Ricardo Reis)	2016-2020
	ME 422: “Tools for Macroeconomists Summer School” (TA for Wouter den Haan)	2016
	EC 400: “Intro to Math and Stats” (TA)	2016
	EC 321: “Monetary Economics” (TA for Kevin Sheedy and Charles Bean)	2015

Professional Activity

Seminars and Presentations (including scheduled)

AEA Annual Meetings, Hong Kong University of Science and Technology, University of Cambridge, University of Lancaster, 13th Conference of the International Research Forum on Monetary Policy	2024
Durham, Oxford, Bank of England, Society for Economic Dynamics, CEBRA, Tilburg GIFT, BoE-CfM-EUI-LSE Workshop, European University Institute, CREi-UPF, EEA Meetings, ES European Meetings, Oslo Macro Conference, University College London, Danmarks Nationalbank New Developments in Business Cycle Research Conference	2023
Harvard, BI Norwegian Business School, European Central Bank, Columbia SIPA’s State-of-the-Field of Cyber Risks to Financial Stability, Bonn, Society for Economic Dynamics, CEBRA, Federal Reserve Bank of Richmond, 4th Endless Summer Conference of Financial Intermediation and Corporate Finance, 4th Warsaw Money-Macro-Finance Conference, 5th Workshop of the Spanish Macroeconomics Network, Frankfurt SFM, Prague School of Economics, CRC Workshop on Global Crises, Financial Markets, and the Role of Monetary Policy	2022

Oxford, Berkeley Haas, Wisconsin Finance, Federal Reserve Bank of New York, Federal Reserve Bank of Chicago, Federal Reserve Bank of Boston, Federal Reserve Board, Queen Mary University of London, BI Norwegian Business School, AEA, AFA (2), ECB-RFS Macro-Finance Conference, Wisconsin Economics, RES, CE-BRA, VMACS, Oslo Macro Conference, 37th International Symposium on Money Banking and Finance, Columbia SIPA - FRBNY Workshop on Cyber Risk to Financial Stability, SEACEN Centre, EIOPA, Bank of Israel, CopenhagenMacro Days	2021
ERC/CEPR/LBS Conference on Granularity and Applications (Website), Junior VMACS Conference, LBS, EEA, EFA, ESWM	2020
EFA, ESWM, Norges Bank, Statistics Norway, New Developments in Business Cycle Analysis, LBS	2019
Trans-Atlantic Doctoral Conference	2018

Discussions (including scheduled)

“Intermediary Market Power and Capital Constraints” by Milena Wittwer and Jason Allen. AFA Annual Meetings. 2024	
“Monetary Policy in an Unbalanced Economy” by Luca Fornaro and Federica Romei. CEPR Paris Symposium. 2023	
“Monetary Policy and Wealth Effects: The Role of Risk and Heterogeneity” by Nicolas Caramp and Dejanir Silva. 15th Annual Paul Woolley Centre Conference. 2023	
“Learning by Necessity: Government Demand, Capacity Constraints, and Productivity Growth” by Ethan Izzetzi. Salento Macro Meetings 2022	
“The Cross-border Effects of Bank Capital Regulation” by Saleem Bahaj and Frederic Malherbe. The Qatar Centre for Global Banking and Finance Conference. 2022	
“Empirical Evidence of the Lending Channel of Monetary Policy under Negative Interest Rates” by Whelsy Bounou. 37th Symposium on Money, Banking and Finance. Banque de France. 2021	
“Crisis Interventions in Corporate Insolvency” by Samuel Antill and Christopher Clayton. Oxford Saïd – Risk Center at ETH Zürich Macro-finance Conference. 2021	
“Is the working capital channel important?” by Melinda Suveg. 13th Nordic Summer Symposium in Macroeconomics. 2019	

Honors, Awards, and Grants

CopenhagenMacro Days Junior Prize	2021
Qatar Centre for Global Banking & Finance Young Economist Prize (Runner-up)	2021
UniCredit Foundation’s Economics Job Market Best Paper Award	2020
Invited to the 7th Lindau Meeting on Economic Sciences	2020
Wheeler Institute for Business and Development Research Grant (£20,000)	2020
AQR Asset Management Institute Fellowship Award (£10,000)	2019
Teaching Award (EC210), London School of Economics	2019
LBS Graduate Fellowship	2015-2020
Bocconi Undergraduate Fellowship	2007-2011

