

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)
Academic Visitor, Bank of England	2021 - Present
Guest Researcher, Norges Bank	2021 - Present

Education

PhD in Economics, London Business School	2021
Examiners: Mark Gertler and Morten Ravn	
Visiting Student Research Collaborator, Princeton University	2021 (Expected)
MRes in Economics, London Business School	2017
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

Primary: Macroeconomics, Financial Economics
Secondary: Cybersecurity, Monetary Economics, Asset Pricing

Working Papers

1. “The Cross-Section of Risk-Taking and Asset Prices” with Nuno Coimbra and H el ene Rey. *Manuscript*. 2019
2. “Granular Credit Risk“ with Sigurd Galaasen, Ragnar Juelsrud, H el ene Rey *NBER WP 27994*. 2020
3. “Credit Market Power: Branch-Level Evidence from the Great Financial Crisis” *Manuscript*. 2020
4. “A Macroeconomic Model with Heterogeneous Banks” *Manuscript*. 2021
5. “Bewley Banks” with Tommaso Monacelli. *CEPR DP 15428*. 2021
6. “The Anatomy of Cyber Risk” with H el ene Rey and Ahmed Tahoun. *NBER WP 28906*. 2021

Work in Progress

7. “Supply Side Reforms, Demand Side Effects” with Plamen Nenov

8. “HBANK” with Tommaso Monacelli

Other Professional Positions

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>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

Honors, Awards, and Grants

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
Ministry of Education of the Republic of Azerbaijan Fellowship	2013-2014
Bocconi Undergraduate Fellowship	2007-2011
CEU Undergraduate Fellowship	2007-2011

Seminars and Presentations (including scheduled) (* presentation by co-author)

Oxford, Berkeley Haas, Wisconsin Business School, NY Fed, Chicago Fed, Federal Reserve Board, Boston Fed, Queen Mary University of London, BI Norwegian Business School, AEA, AFA (2), ECB-RFS Macro-Finance Conference, Wisconsin Economics, RES, CEBRA 2021, VMACS, Oslo Macro Conference, 37th International Symposium on Money Banking and Finance, 10th MoFiR Workshop on Banking*, NBER SI (Risks of Financial Institutions)*, Columbia SIPA - FRBNY Workshop on Cyber Risk to Financial Stability, SEACEN Centre, EIOPA	2021
ERC/CEPR/LBS Conference on Granularity and Applications (Website), Junior VMACS Conference, LBS, EEA, EFA, ESWM, University of Zurich*	2020

EFA, ESWM, Norges Bank, Statistics Norway, New Developments in Business Cycle Analysis, LBS	2019
Trans-Atlantic Doctoral Conference	2018

Discussions (including scheduled)

- “Is the working capital channel important?” by Melinda Suveg. 13th Nordic Summer Symposium in Macroeconomics. 2019
- “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

Professional Courses and Training

Tools for Macroeconomists: Essentials and Advanced (LSE, Instructor: Wouter Den Haan)	2015
PIER Workshop on Quantitative Tools for Macroeconomic Policy Analysis (UPenn, 2018)	2018
Heterogeneous Agent Models in Continuous Time with Monetary Policy Applications (EABCN and Mannheim, Instructor: Ben Moll)	2018

References

Prof. Hélène Rey (Advisor)

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