



Curriculum Vita

GholamReza Keshavarz Haddad (associate professor)

Graduate School of Management and Economics

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A- Education

- 1 *Ph.D. in ECONOMICS*, the University of Tehran, 2001.GPA:18.3 out of 20, honored and top student *Ph.D. Dissertation: An Optimal Test for Equilibrium Hypothesis in the Framework of GMM Estimators*
- 2 *MA in ECONOMICS*, Tarbiat Modares University(TMU), Tehran Iran, 1991-93. GPA: 18.8 out of 20, honored and top student, *M.A. Thesis: The Analysis and Testing of Aggregation Bias in the Aggregate Investment Demand of Iranian Economy Private Sector.*
- 3 *BA in ECONOMICS*, the University of Tehran, 1986-90.GPA:18.72 out of 20, honored and top student

4 Visiting Scholar, Brandeis University 2017-2018

B- PUBLICATIONS IN REFEREED JOURNALS

- 1 Haddad K. GholamReza and Mahdiaeh Zomorodi Analysis of Adverse Selection and Moral Hazard in Health Insurance of Iran, *Geneva Paper on Risk and Insurance*, Oct, 2010.
- 2 Haddad K. GholamReza and Haamed Markazi Moghaddam, "The Socioeconomic and Demographic Determinants of Crime in IRAN (A regional panel data analysis)", *European journal of law and Economics*, 2010
- 3 Haddad K. GholamReza, "Gender Ratio, Divorce rate and Intra-Household Collective Decision Process: Evidence from Iranian Household Labor Supply". Accepted by *Empirical Economics* 2014.
- 4 Haddad K. GholamReza and Nader Habibi, Vertical Skill Mismatch Incidence and Wage Consequences in Low-Skill Jobs: Evidence from Iran's Labor Market, *International Labour Review*, January 2017.
- 5 Haddad K. GholamReza and Nader Habibi , Why Are Iranian Youth So Eager for University Education, Journal of Economic Studies (Joint Authorship with Nader Habibi), *Journal of Economic Studies*, 2017.

- 6 Haddad K. GholamReza, Parents' decision on child labour and school attendance: evidence from Iranian households, **Journal of Education and Work**, 2017, Forthcoming; DOI: 10.1080/13639080.2017.1341044
- 7 Bias decomposition in the Value at Risk calculation by a GARCH(1,1), Accepted by *International Journal of Computational Economics and Econometrics*.
- 8 Performance Evaluation of the Bayesian and classical Value at Risk models with circuit breaker set up, Accepted by *International Journal of Computational Economics and Econometrics*.
- 9 Cohort, age and time effects in Iranian households' cigarette consumption, (Joint Authorship with Nader Habibi and Sajad Rafee) *Journal of Economic studies*, 2018.
- 10 The profitability of pair trading strategy in stock markets: evidence from Toronto Stock Exchange, **International Journal of Finance & Economics**, Dec, 2010

C- PUBLICATIONS IN NATIONAL REFEREED JOURNALS

- 1 Gharabaghian, M. and GholamReza K. Haddad, "Testing the Aggregation Bias in the Aggregate Investment Demand of Private Sector in Iranian Economy" *The journal of Tahghighate Eghtesady (Economic Research Journal)*, Faculty of Economics, Tehran University, (1997), No. 73, pp.57-73.
- 2 Ebadi, Jafar and GholamReza K. Haddad, "An Optimal Test for Equilibrium Hypothesis in the Framework of GMM Estimators", *Iranian Journal of Trade Studies*, (summer, 2001), No. 19, PP. 4-39.
- 3 Haddad K. GholamReza, "The Estimation and Comparison of Equilibrium and Disequilibrium Specifications of Iranian Agriculture Market: an estimation and a comparative analysis", *The journal of Tahghighate Eghtesady (Economic Research Journal)*, Faculty of Economics, Tehran University (2001), 80, PP.3-35.
- 4 AbbasiNejad Hossin and GholamReza K. Haddad, "A Survey on Econometrics Tests of Regression Coefficients Stability and their Application", *Iranian Journal of Trade Studies*, (Fall, 2001), No. 20.
- 5 Haddad K. GholamReza, "Risk, Uncertainty and Disequilibrium in the Agricultural Product Markets of Iran", *Journal of Trade Studies*, (2003), No.27.
- 6 Haddad K. GholamReza, "Appraisal of Job Creation Potentials in Iranian Economic Sectors" (an Input-Output analysis), *Quarterly Iranian Economic Research*, (Spring of 2004), No. 21
- 7 Haddad K. GholamReza, "Importance of Financial Sectors in the Iranian Economy: (an analytical appraisal of shutting down effects of financial industries on Employment and Output)", *Quarterly Iranian Economic Research*, (Winter of 2004), No. 18.
- 8 Haddad K. GholamReza and Omid Mahdavi, "Is Stock Market a Channel for Monetary Policy Transition?", *The journal of Tahghighate Eghtesady (Economic Research Journal)*, Faculty of Economics, Tehran University (2005).
- 9 Haddad K. GholamReza, "Calendar Effects in Prices Fluctuation (Case Study Of Chicken, Egg and Red Meat prices in Iran)", *The journal of Tahghighate Eghtesady (Economic Research Journal)*, School of Economics, Tehran University, Summer(2006).
- 10 Dadgar, Y., GholamReza K. Haddad and Ali tatoraj, "Inflation and Economic Growth in Iran", *Biquarterly Journal of Economic Essays*, Summer (2006).
- 11 Haddad K. GholamReza and Zagra Nejati, "Globalization and Wage Inequality in Iran", *The journal of Tahghighate Eghtesady (Economic Research Journal)*, School of Economics,

- Tehran University, 2007.
- 12 Haddad K. GholamReza and Mohammad Jam, "Demand for Natural Gas in the Residential and Commercial Sectors of Iran", *Quarterly Iranian Economic Research*, 2007.
 - 13 Haddad K. GholamReza and Hossein Ayati, "A Comparison between the performance of Logit Model and Classification & Regression Trees in Customer Credit Scoring Systems" *Economic studies*, 2007.
 - 14 Haddad K. GholamReza and Mousa Esmaili, "Time Series Modeling and Volatility Forecasting in the Return of Tehran Cement Share Price", *The journal of Tahghighate Eghtesady (Economic Research Journal)*, Faculty of Economics, Tehran University, 2008.
 - 15 Haddad K. GholamReza and Hassan Manavi, "Tehran's Stock Exchange and Currency Market Interactions with Respect to Oil Shocks", *Quarterly Iranian Economic Research*, 2008.
 - 16 Haddad K. GholamReza and Bagher Samadi, "An appraisal on the performance of FIGARCH models in the estimation of VaR: the case study of Tehran Stock Exchange", *Quarterly Iranian Economic Research*, 2009.
 - 17 Haddad K. GholamReza and Reza Satari, "The Inflation-hedging Effectiveness of Real Estate, Gold and Stock in Iran", *Quarterly Iranian Economic Research*, 2010
 - 18 Haddad K. GholamReza and Hammed Mortezaadeh, "Distortionary Effects Evaluation of Gasoline Price Stabilization in a Computable General Equilibrium Framework", *Quarterly Iranian Economic Research*, 2010.
 - 19 Haddad K. GholamReza and Sadegh Mohit, "Dual Job Holding in the Iran's Urban Labor Market: An application of panel data and dual sample selection", Forthcoming, *the journal of Tahghighate Eghtesady (Economic Research Journal)*.
 - 20 Haddad K. GholamReza and Pooyan Khashabi, "Paradox of Overtime Working and Unemployment in Iranian Labor Market", Forthcoming *the journal of Tahghighate Eghtesady (Economic Research Journal)*.
 - 21 Haddad K. GholamReza, B. Ebrahimi and A. Abdi, 2011, "Volatility and Return Transmission among Cement Industry Stock Prices: an Application of Multivariate FIGARCH Modeling in High Frequency Financial time Series", *Quarterly Iranian Economic Research*.
 - 22 Haddad K. GholamReza, Mohammad Rezaei, Herding Behavior among Institutional Investors in Tehran Stock Exchange, *Quarterly Iranian Economic Research*, 2011.
 - 23 Haddad K. GholamReza, and M. Bagheri 2011, "Individual Married Female Labor Market Participation: An Application of Parametric & Non-Parametric Econometric Analysis" *The journal of Tahghighate Eghtesady (Economic Research Journal)*, Faculty of Economics, Tehran University, Forthcoming.
 - 24 Haddad K. GholamReza, and F. Borhani 2011, "Gender Ratio and Intra-Household Collective Decision Process: evidence from Iranian household labor supply", *The journal of Tahghighate Eghtesady (Economic Research Journal)*, Forthcoming.
 - 25 Haddad K. GholamReza, and H. Heydari, 2010, "Impact of Political Events on the Tehran Stock Exchange Market Volatility in 2005", *The journal of Tahghighate Eghtesady (Economic Research Journal)*,
 - 26 Haddad K. GholamReza, T. Firoozan and H. Sadeghi, An Investigation on Allocative Efficiency of Targeting Subsidies in Iranian manufacturing sectors: Case study of price distortions in input markets, *Modified Letter*, 2011.
 - 27 Haddad K. GholamReza, M. Amirkhanloo, Evidence on asymmetric information in the automobile insurance industry of IRAN, *Modified Letter*, 2011.

- 28 Haddad K. GholamReza and Arash Alavian, Gender wages Inequality in Iran: Oaxaca Blinder approach, *Quarterly Iranian Economic Research*, 2013.
- 29 Haddad K. GholamReza, and A. Sabooniha 2015, "Dynamic Asymmetric Information in the Automobile Insurance Market ", *The journal of Tahghighate Eghtesady (Economic Research Journal)*.
- 30 Haddad K. GholamReza, and M. Noorashrafadin ,2015, "Private returns of education in the urban areas of Iran: a quantile regression analysis", *The journal of Tahghighate Eghtesady (Economic Research Journal)*.
- 31 Haddad K. GholamReza, and M. Hyrani, 2015, "Value at Risk Estimation in the Presence of Dependence Structure in Financial Returns: A Copula Based Approach", *The journal of Tahghighate Eghtesady (Economic Research Journal)*.
- 32 Haddad K. GholamReza, and Y. Goli, 2015, "Trade Liberalization and Wage Inequality in Iran's Industries", *The journal of Tahghighate Eghtesady (Economic Research Journal)*.
- 33 Haddad K. GholamReza, and E. Mohamadi, 2016, "Does Diversification of Share Increase the portfolio's Returns? ", *The Journal of Tahghighate Eghtesady (Economic Research Journal)*. Forthcoming.
- 34 Pirae, K, GholamReza K. Haddad, Ali Haghighat and E. Negahdari, 2015, " poverty and employment? ", *The Journal of planning and development (Brnameh va toseeh)*.
- 35 Pirae, K, GholamReza K. Haddad, Ali Haghighat and E. Negahdari, 2015, "relative and absolute poverty line. ", *The Journal of agricultural planning*.
- 36 Haddad K. GholamReza, and Hadi Heydari, 2015, "Evaluation of Collateral Policy on credit Value of firm and Loan Rationing Using Propensity Score Matching", *JMBR*, Vol 25, Issue I.
- 37 Haddad K. GholamReza, and Hadi Heydari, 2017, "Precision performance ranking of parametric value at risk estimation methods", *Journal of Economics Research*, Vol 66, Fall

D-Conference presentations

- 1 Haddad K. GholamReza, "Probabilistic Revolution in the Neoclassical Theory of economics: A lecture Presented to honor of Dr. A. Madany", School of Economics , Tehran University
- 2 Haddad K. GholamReza, "The Analysis of Poverty Depth and Incidence in the Syestan and Baluchestan Province of Iran, presented in Systan and Baluchestan province development Seminar
- 2 Haddad K. GholamReza and Monireh Amirkhanloo, "Evidence on Asymmetric Information in the Iran's Automobile Insurance Market (case study of IIC)" the first international Conference on Insurance in Iran, fall 2009.
- 4 Haddad K. GholamReza,"Tariff Reduction and Wage Inequality in Iran", Iran's economy 2009 conference at USC.
- 5 Haddad K. GholamReza and Arash Babaie, "Panel Data Stock Returns' Volatility Modeling (Case Study of Tehran Stock Exchange)", Ist International Symposium in Computational Economics and Finance (ISCEF), 2010, Sousse (Tunisia).
- 6 Haddad K. GholamReza, "Gender Ratio, Divorce Rate and Intra-Household Collective Decision Process: evidence from Iranian household labor supply", Iran's economy at Chicago University, October 2010.
- 7 Gold's futures market in Iran: an application of MGARCH with high frequent data, Iran, Alameh Tabatabaee University, Fall 2011.
- 8 Haddad K. GholamReza and Mehdi Omran, "Property crime participation, economic

- incentives and individual's social capital: Evidences from Individual data- Iran", 2011 Annual Meeting of the Asian Law and Economics Association (AsLEA), The University of Hong Kong.
- 9 Haddad K. GholamReza and Sepehr Abed, "Econometric modeling of world 2008 financial crisis contagion on Tehran Stock Exchange", International Conference on Banking and Finance perspectives April 2011, Eastern Mediterranean University
 - 1 Determinants of Child Labor and School Attendance: Evidence from Iranian
 - 0 Households, International *Iranian* Economic Association (IIEA) Inaugural - SOAS, Fall 2011.
 - 1 Gender Wage Gap in Iran: Urban Areas, 2013 Conference on MENA Economies to be held at the Istanbul Bilgi University, in Istanbul, Turkey, June 21 and 22.
 - 1 Males' wage inequality and females' propensity to marry in Iran, IIEA – Second
 - 2 International Conference on the Iranian Economy, University of Bilgi, Istanbul on 24th and 25th June 2013
 - 1 Impact of Tariff and exchange rate regime reforms on the wages: Evidence from Iran
 - 3 2001-2006 micro data". The Economic Research Forum is organizing its 20th Annual Conference, Cairo, Egypt from March 22 - 24, 2014
 - 1 Abstention and Unconditional Cash Transfer Effects on the Tobacco Consumption:
 - 4 evidence from Iran's energy subsidy reform 2010, a Dose Response approach, IIEA's fourth international conference 2016, Germany, Marburg, Philips University.
 - 1 Unemployment Insurance Benefits, Vocational Training and Job Match Quality:
 - 5 Evidence from Labor market policies in Iran, IIEA's sixth, 2019, Italy, Napoli.

E-Teaching Experiences

- 1 Microeconomics I, II, B.A. Faculty of Economics, Tehran University, Iran, 1995-2005.
- 2 3- Microeconomics, M., Institute for International Energy Studies, 2001.
- 3 Econometrics I, MS, Mazandaran University, 1994.
- 4 Econometrics I, MS, Imam Hosain University, 1996.
- 5 Mathematics for Economics, MS, Mazandaran University, 1994; Zahedan University (2002).
- 6 Probability Theory for Econometrics (a Measure Theoretic Approach), Sharif University of Technology 2002-2003.
- 7 Applied Micro-Econometrics, PhD, Imam Sadegh University and Tarbiat Modaress University and Zahedan University Fall 2003, Fall 2005, 2008-2017.
- 8 Financial Econometrics, MS, Sharif University of Technology, spring 2003-2022
- 9 Econometrics II, MS, Sharif University of Technology, Fall 2004-2021
- 10 Microeconomics I, MS, Sharif University of Technology, Fall 2004-2022.
- 11 Microeconomics II, MS, Sharif University of Technology, Spring 2005-2022
- 12 Econometrics Theory, MS, Sharif University of Technology, Spring 2005
- 13 Econometrics I, MS, Mofied University and Tarbiat Modaress University 2004-2005.
- 14 Microeconomics I, Ph.D., Mofied University, TMU and Sharif University Spring of 2006-2017
- 15 Microeconomics II, Ph.D., Sharif University of Technology, Fall 2011
- 16 Options and Derivatives, PhD, Alameh Tabatabaee University, Iran, 2015-2017
- 17 Social Economy, Sharif University of Technology, Spring 2022

F-Areas of Interest

- 1 Micro-Econometrics
- 2 Labor Economics
- 3 Microeconomics Theory with Mathematical Approach.
- 4 Software's: professional in EVIEWS, STATA and R; and comfortable with TSP and MATLAB

G-Submitted Papers and Works in progress

- 1 Unconditional Cash Transfer Effects on the Tobacco Consumption: evidence from Iran's energy subsidy reform 2010.
- 2 Gender Wage Gap in Iran: Urban Areas
- 3 Males' wage inequality and females' propensity to marry in Iran
- 4 Property crime participation, economic incentives and individual's social capital: Evidences from Individual data- Iran
- 5 Labor market policy evaluation with Micro-Data: Unemployment Benefit, Vocational Training and Job Match Quality
- 6 Event Study in Tehran Stock Exchange: Central Bank Intervention and Market Impact Reaction
- 7 Are the employees paid for their productivity or educational degree?
- 8 Why are the women in Iran less motivated to participate in the labor market?
- 9 A Simulation Model for the Effect of an Increase in the Minimum Wage on Price Level, Output and Employment

H- Workshops

- 1 Econometrics of Panel Data, IIES, Summer 2006
- 2 Econometrics of Financial Time Series, Sharif University of Technology, Summer 2006
- 3 Micro-Econometrics with Stata, Mazandaran University, Winter 2007
- 4 Micro-Econometrics with Stata, the University of Tehran, School of Economics, Summer 2011
- 5 Micro-Econometrics with Stata, Czech university of life science, Department of Economics, Dec 2015
- 6 Policy evaluation techniques with Stata September 2011, joint program by Philips University of Marburg and Tarbiat Modares University.

I- Books

- 1 *Intermediate Microeconomics*, NEY press 2015 (in Persian),
<https://www.amazon.com/Eghtesade-Khorde-Persian-Gholamreza-Keshavarz/dp/9641854444>
- 2 *Econometrics of Micro-data and policy Evaluation*, NEY press, 2015 (in Persian),
<https://www.amazon.de/Eghtesadsanjie-Dadehaye-Khord-Arzyabie-Siasat/dp/9641854577>
- 3 Translation to Persian “ *Microeconomic Theory* by Mas-colell, Whinstone and Green”
UNDER PUBLICATION
Econometrics of Financial Time Series, with R and Eviews, NEY press, 2015.
http://www.amazon.com/Eghtesad-sanji-Seri-Zamani-Persian/dp/964185416X/ref=sr_1_1?s=books&ie=UTF8&qid=1458139207&sr=1-I-1&refinements=p_27%3AGholamreza+Keshavarz+Haddad
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J- Honors

- 1 Distinguished Researcher, Graduate School of Management and Economics, Sharif University of Technology, 2009.
- 2 Distinguished Researcher, Graduate School of Management and Economics, Sharif University of Technology, 2010.
- 3 Distinguished Researcher, Graduate School of Management and Economics, Sharif University of Technology, 2011.
- 4 Distinguished Researcher, Graduate School of Management and Economics, Sharif University of Technology, 2014.
- 5 Distinguished Researcher, Sharif University of Technology, 2015.
- 6 Distinguished Researcher, Graduate School of Management and Economics, Sharif University of Technology, 2015.
- 7 National Distinguished Industry Oriented Research, Ministry of Economic Affairs and Higher Education, Iran, 2022.

K- Referee/ Reviewer

- 1 Journal of Economic Studies,
- 2 Journal of Development Studies
- 3 Applied Economics
- 4 International Journal of Finance & Economics
- 5 Tahghighat-e Eghtesadi,
- 6 Review of Economics and Finance
- 7 Pajoheshha-e Eghtesad-e Iran,
- 8 The Geneva Papers on Risk and Insurance - Issues and Practice
- 9 Iranian Journal of Economic Studies
- 10 Children and Youth Services Review
- 11 Quarterly Review of Economics and Finance

Google citation link: <https://scholar.google.co.uk/citations?user=T4SyuoYAAAAJ>

L- Administrative positions

- 1- Director of International Relations, GSME (2019-.2021)
- 2- Director of PhD program, GSME (2011-2016)