Rabeya Khatoon
Curriculum Vitae, December 2012

Contact

Home:
22, Devonshire Street South,
Ardwick, Manchester,
M13 9HA, UK
Phone: 0161 2727307
Mobile: 07501933289
E-mail: Rabeya.Khatoon@postgrad.manchester.ac.uk, rabeya005@yahoo.com

University:
School of Social Sciences,
University of Manchester,
3rd Floor Arthur Lewis Building,
Oxford Road, Manchester
M13 9PL, UK

Personal Details

Citizenship: Bangladesh
Date of Birth: 27 December 1981

Education

2009-2013 PhD Candidate in Economics (Expected Submission Date: February 2013)
University of Manchester, Manchester, UK
Thesis Title: Estimation and Inference of Microeconometric Models based on Moment Condition Models
Thesis Supervisors: Professor Alastair Hall (main), Professor Martyn Andrews.

2008-2009 MSc in Economics & Econometrics (Distinction)
University of Manchester, Manchester, UK

2002-2003 Master of Social Science in Economics (1st class 1st Position), Degree awarded in 2006
University of Dhaka, Dhaka, Bangladesh

1998-2002 Bachelor of Social Science in Economics (1st class 1st Position), Degree awarded in 2004, **University of Dhaka, Dhaka, Bangladesh**

Employment

2007-2008 Lecturer, Department of Economics, University of Dhaka, Bangladesh (on study leave)

2006-2007 Research Associate, UNDP and EU funded projects under Dr. Abdur Razzaque and Dr. Selim Raihan, Dhaka, Bangladesh

Research Interests

Theoretical and applied microeconometrics, Generalized Method of Moments and Generalized Empirical Likelihood estimation, Grouped data models, labour economics, macroeconometric modelling, international trade

Publications

Why Do Men Earn More Than Women? An Analysis Using British Household Panel Survey, with Mohammad Mahbubur Rahman, *The Bangladesh Development Studies*, Vol. 35, No. 1, March 2012. http://www.bids.org.bd/bds/35-1/Rahman&Khatoon.pdf

Assessing the existence of J-curve effect in Bangladesh, with Mohammad Mahbubur Rahman, *The Bangladesh Development Studies*, Vol. 32, No. 2, June 2009. http://www.bids.org.bd/bds/32-2/BDS_32_2%20Khatoon%20&%20Rahman.pdf

Share of Children in Annual Development Program: A Case with Bangladesh, with M.M. Akash and Iftekher Hossain, *Pakistan Journal of Social Science*, Vol.3, No.2, 2005.

Under Review

A Small Macroeconometric Model of the Bangladesh Economy, Mohammad Mahbubur Rahman*, Journal of Policy Modelling,* September 2012 (2nd revision, 3rd submission).

Monetary Policy Impacts in Bangladesh: A Macroeconometric Model Approach, with Mohammad Mahbubur Rahman, *The Bangladesh Development Studies,* June 2012 (1st submission).

Re-assessing the Relationship among Stock Returns, Term Structure, Inflation and Real Activity, with Mohammad Mahbubur Rahman, *The Bangladesh Development Studies,* June 2012 (1st submission).

Book Chapters

WTO Negotiations on the Non-agricultural Market Access (NAMA): Implications for the Bangladesh Economy (Chapter 5), with Selim Raihan and Abdur Razzaque, in *WTO and Regional Trade Negotiations Outcome: Quantitative Assessments of Potential Implications on Bangladesh*, edited by Selim Raihan and Abdur Razzaque, Pathak Samabesh, Dhaka, Bangladesh, 2007.

WTO's "Aid for Trade": Issues and Concerns (Chapter 8), with Selim Raihan, in *WTO and Regional Trade Negotiations Outcome: Quantitative Assessments of Potential Implications on Bangladesh*, edited by Selim Raihan and Abdur Razzaque, Pathak Samabesh, Dhaka, Bangladesh, 2007.

Market Access Problems of Bangladesh's Export Products: A Study on Some Selected Sub-Sectors (Chapter 10), with Abu Eusuf, Mahbub Alam and Mokammel K. T., in *WTO and Regional Trade Negotiations Outcome: Quantitative Assessments of Potential Implications on Bangladesh*, edited by Selim Raihan and Abdur Razzaque, Pathak Samabesh, Dhaka, Bangladesh, 2007.

Non-Traditional Exports: A Brief Review of Some Selected Sector-Specific and General Constraints (Chapter 5), with Abu Eusuf, Mahbub Alam, Mokammel K. T., in *Trade and Industrial Policy Environment in Bangladesh with Especial emphasis on Some Non-traditional Export Sectors*, edited by Abdur Razzaque and Selim Raihan, Pathak Samabesh, Dhaka, Bangladesh, 2007.

Working Papers

Modelling Gender Impacts of Policy Reforms in Bangladesh: A Study in a Sequential Dynamic CGE Framework, with Selim Raihan, M. Jami Husain and Suriya Rahman, MPIA Working Paper 2010-19.
http://papers.ssrn.com/sol3/papers.cfm?abstract_id=1698084

Professional Experience

Teaching in Undergraduate Courses

2010-2011	Microeconomics IIA, IIB (Year 2) *(University of Manchester as Graduate Teaching Assistant)*
2007-2008	Statistical Methods I, II (Year 1), Mathematical Economics (Year 3) *(University of Dhaka, Bangladesh)*
2008-2009	Statistical Methods I (Year 1), Mathematical Economics (Year 3) *(University of Dhaka, Bangladesh*

Administrative Experience

2010	Exam Invigilation, Mid Term Test, ECON20351 Microeconomics IIA (Year 2)
2007	Member, B.S.S. Year 3 Examination Committee, Department of

Economics, University of Dhaka, Bangladesh.

Consultancy Works

2008   Local Consultant in the Bangladesh Trade Support Program- Study VII, *Better Protection for Geographical Indications for all Products: GI Extension*, Ministry of Commerce, Government of the Peoples' Republic of Bangladesh (May-August 2008).

2007-2008   Project Leader, *The implications of Current Monetary Policy in Bangladesh- A Macroeconometric Model Approach*, sponsored by Bureau of Economic Research, University of Dhaka, Bangladesh (December 2007 to September 2008).

2007   Gender Specialist and Quantitative Research Associate, *Impact Study on Sustainable Improvement of Hygiene Behaviour and Health Situation Relating to Water and Environmental Sanitation of ASEH Programme, Water Aid Bangladesh,* (July-September 2007).

Academic Presentations

2012   Manchester Doctoral Conference, Economics, University of Manchester. *First Order and Second Order Asymptotic Analysis of GEL Estimators for Grouped Data Model.*

2011   Manchester Doctoral Conference, Economics, University of Manchester. *Estimation and Inference in Grouped Data Models.*

2009   EcoMod International Conference on Policy Modeling, Ottawa, Canada. *Monetary Policy Impacts in Bangladesh: A Macroeconometric Model Approach.*

2006   9th GTAP and 5th PEP conferences, Addis Ababa, Ethiopia. *Modeling Gender Impacts of Policy Reforms in Bangladesh: A Study in a Sequential Dynamic CGE Framework.*

2004   First Conference of South Asian Students of Economics, Delhi, India. *Infrastructure in Bangladesh.*

Awards

2009-2012   Economics Discipline Area Award, Department of Economics, School of Social Sciences, University of Manchester, UK.

Overseas Research Scholarship Award, School of Social Sciences,

University of Manchester, UK.

2009	Allman Prize, Manchester Statistical Society.
2008	Commonwealth Masters Scholarship.
2005	Prime Ministers Gold Medal, Bangladesh.
2002	M.N. Huda Gold Medal, University of Dhaka, Bangladesh.
1998	Rowshan Ershad Gold Medal, Dhaka, Bangladesh.
1996-2002	Board of Higher Secondary and Secondary Studies Awards, Dhaka, Bangladesh.

Computer Skills

Matlab, Stata, Eviews, Gauss, Microfit, LATEX, MS Office

Language Skills

Bengali	Native
English	Fluent

References

(a) **Alastair Hall** (Main PhD supervisor)
Professor in Econometrics,
Department of Economics, University of Manchester.
Room Number: 3.068 [Arthur Lewis Building]
Tel: +44(0)161 275 4875
Fax: +44(0)161 275 4812
Email: alastair.hall@manchester.ac.uk

(b) **Martyn Andrews** (Second PhD Supervisor)
Professor of Applied Econometrics,
Department of Economics, University of Manchester.
Room Number: 3.017 [Arthur Lewis Building]
Tel: +44(0)161 275 4874
Email: martyn.andrews@manchester.ac.uk

(c) **Dr Abdur Razzaque**
Economic Adviser, International Trade and Regional Cooperation Section, Economic Affairs Division, Commonwealth Secretariat,
London, UK
Tel: +44 207 747 6273, E-mail:
m.razzaque@commonwealth.int

Thesis Abstract (preliminary)

The existing estimation techniques for grouped data models can be analyzed as a class of estimators of Instrumental Variable - Generalized Method of Moments (IV-GMM) type with matrix of group indicators being the set of instruments. Econometric literature (e.g. Smith 1997, Newey and Smith 2004) show that in some cases of empirical relevance, GMM can have shortcomings in terms of the large sample behaviour of the estimator being different from the finite sample properties. Generalized Empirical Likelihood (GEL) estimators are developed that are not sensitive to the nature and number of instruments and possess improved finite sample properties compared to GMM estimators. GEL as a class of estimators include Empirical Likelihood (EL), Exponential Tilting (ET) and Continuous Updating Estimator (CUE). In this paper, with the assumption that the data vector is *iid* within group, but *inid* across groups, we developed GEL estimators for grouped data model having population moment conditions of zero mean of errors in each group. First order asymptotic analysis of the estimators show that they are $\sqrt{N}$ consistent and normally distributed. The paper explores second order bias properties that demonstrate sources of bias and differences between choices of GEL estimators. Specifically, the second order bias depends on the third moments of the group errors and correlation among the group errors and explanatory variables. With symmetric errors and no endogeneity all three estimators EL, ET and CUE yield unbiased estimators. Simulation exercise supports the comparative efficiency of EL and bias-corrected EL estimators to IV-GMM estimators. There remains some additional works in progress. These include, simulation for ET, CUE, design for model specification tests and results using efficient bootstrap with EL estimated probabilities. As a part of the analysis, the consequences of data being dependent within group (e.g., if we have panel data) while estimated assuming *iid* structure will also be included. An empirical investigation on estimating the returns to schooling using UK Labour Force Survey data is in progress.