

Muhammad Farid Ahmed, FHEA



CONTACT AND PERSONAL INFORMATION

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ACADEMIC POSITIONS AND PROFESSIONAL ACCREDITATION

2021 - Departmental Lecturer, University of Oxford
2021 - Fellow of the Higher Education Academy
2018 - 2021 Lecturer, Director of Studies and Economics Fellow, Magdalene College, Cambridge
2018 - 2021 INET Senior Research Fellow, University of Cambridge
2018 - Visiting Faculty, Lahore University of Management Sciences
2017- 2018 Assistant Professor, Lahore University of Management Sciences
2009-2010 Teaching Fellow, Lahore University of Management Sciences

EDUCATION

2013-2017 Ph.D., Economics, University of Cambridge – Thesis title: “Temporal Issues of Market Inefficiency in Asset Prices with an emphasis on Commodities”
2008-2009 MSc. Investment Management, ICMA Centre at the University of Reading
2007-2008 MPhil Economics, University of Cambridge
2003-2007 B.Sc. (hons) Economics, Lahore University of Management Sciences

RESEARCH AND TEACHING FIELDS

Applied Macroeconomics, Financial Econometrics

TEACHING EXPERIENCE

2018- Magdalene College, St. John’s College, Girton College, Trinity Hall, Cambridge
College Lecturer for Macroeconomics, Banking and Finance, Econometrics,
Undergraduate dissertations
Director of Studies in Economics

2018- Faculty of Economics, Cambridge
Assessor: Part II A Paper 3, Theory and Practice of Econometrics
Assessor: Part II A Paper 6, Mathematics and Statistics for Economists
Dissertation Supervisor: MPhil in Economics, MPhil in Economics and Finance

2017-18 Lahore University of Management Sciences
Assistant Professor: Principle of Economics, Intermediate Macroeconomics,
Econometrics, Advanced Econometrics

2016-17 Magdalene College, Queens’ College, Cambridge
College Lecturer for Quantitative Methods in Economics

2015-16 Robinson College, Selwyn College, Trinity College, Cambridge

	College Lecturer for Theory and Practice of Econometrics; Quantitative Methods in Economics
2015-16	Faculty of Economics, Cambridge Teaching Fellow: Quantitative methods in Economics
2009-10	Lahore University of Management Sciences Teaching Fellow: Macroeconomics, Time Series Econometrics

ACADEMIC ADMINISTRATIVE EXPERIENCE

2019-21	Finance and General Purposes Committee, Magdalene College, Cambridge
2018-21	Governing Body, Magdalene College, Cambridge
2017-18	Chair of the Macroeconomics Committee, Lahore University of Management Sciences
2017-18	Faculty Search Committee, Economics, Lahore University of Management Sciences
2015-16	Faculty Board, Faculty of Economics, University of Cambridge

POSTGRADUATES SUPERVISED

2018	Zahra, Sania. "The Impact of Debt on Economic Growth: A Dynamic Panel Threshold Estimation"
2019	Ashfaq, Mariam. "Evaluating the impact of child labour and poverty on school enrolment in Pakistan"
2019	Waxman, Tobias. "Investor Sentiment and its Role in Explaining Market Anomalies"

PUBLISHED RESEARCH

2021	"Modelling demand for ESG," (with Yang Gao and Stephen Satchell) <i>The European Journal of Finance</i> . DOI: 10.1080/1351847X.2021.1924216
2019	"Some Dynamic and Steady-State Properties of Threshold Auto-Regressions with Applications to Stationarity and Local Explosivity," in <i>Financial Econometrics</i> , edited by Yiu-Kuen Tse, 26-43. MDPI, 2019.
2018	"What Proportion of Time is a particular Market Inefficient? A Method for analysing the frequency of market efficiency when equity prices follow Threshold Auto-regressions," (with Prof. S. E. Satchell), <i>Journal of Time Series Econometrics</i> , 10 (2). doi: https://doi.org/10.1515/jtse-2016-0021

WORKING PAPERS

1. "Asymmetric effects of private debt on income growth," with Dr. Zara Liaqat
2. "Portfolio Optimisation: conviction or diversification," with Prof. Stephen Satchell.
3. "Modelling Emerging Markets using the Conditional CAPM" with Prof. Stephen Satchell. *Cambridge Working Paper in Economics CWPE 1980*.

WORK IN PROGRESS

4. "Income Inequality and Inflation Volatility, a threshold approach,"

5. “Understanding commodity markets using Markovian state-switching”

REFEREEING

B.E. Journal of Macroeconomics; Finance Research Letters; Journal of Asset Management

OTHER PROFESSIONAL QUALIFICATIONS AND EXPERIENCE

2018 Consultant, World Bank’s Pak@100 initiative, Pakistan
2016 Consultant, Commodity Research Unit, London
2010- Associate of the Institute of Chartered Accountants in England and Wales (ICAEW)
2010-2013 Senior Audit Associate, KPMG UK, Canary Wharf, London

HONORS, FELLOWSHIPS AND SCHOLARSHIPS

2018- Official Fellow, Magdalene College, University of Cambridge
2017 G-Research PhD Prize (1st Place) worth £10,000
2016-17 Wrenbury and Tudor Fellowship, University of Cambridge
2013-16 HEC-CCT Award, University of Cambridge
2008-09 ICMA Centre, University of Reading Scholarship worth £10,000
2007 Silver Medal for graduating with the 2nd highest CGPA in class at LUMS

RESEARCH GRANTS

2018 Research Grant – LUMS School of Humanities and Social Sciences
2017 LUMS Faculty Start-up Grant – PKR 750,000

CONFERENCE AND SEMINAR PRESENTATIONS

2021 Royal Economic Society, Annual Conference
2019 London Quant Group, Autumn Seminar
2018 Brownback seminar, Lahore University of Management Sciences
2016 Macroeconomics Workshop, University of Cambridge
2015 Workshop on Developments in Time Series

SKILLS

Language: English (fluent), Urdu (native), Hindi (conversational)
Software: MATLAB, STATA, Eviews, RStudio, Microsoft Office

REFEREES

Dr. Kanak Patel
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Cambridge,
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Lahore University of
Management Sciences, Lahore,
Pakistan
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