

CURRICULUM VITAE

2018

Mohsen Khezri

Present Position

Ph.D of Economics and an Assistant Professor and Chair at Bu-Ali Sina University.
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Education

BSc with Economics from Allameh Tabatabai University, Tehran, Iran, 2008
MSc with Economics from Tarbiat Modares University, Tehran, Iran, 2010
PhD with Economics from Tarbiat Modares University, Tehran, Iran, 2015

Working Papers & Work in Progress

- [1] Investigating The Temporary and Permanent Influential Variables on Iran Inflation Using TVP-DMA Models
Authors: Mohsen Khezri, Seyed Ehsan Hosseinidou, Mohammad Kazem Naziri. Iranian Economic Review.
- [2] Measuring Financial Development Index and Survey its time Varying Effects on Economic Growth by Using TVP-FAVAR Model. Somayeh Shokravi, Mohsen Khazari. Economics Research.
- [3] Investigation of The Nonlinear Effects of Non-Oil Exports Determinants in Iran Using a Model with Variable Parameters Over Time Of TVP-VAR. Mohsen Khazari, Abdol Nasser Shojaei, Mohammad Hassan Fetros. under review.
- [4] Regional Integration, Monetary Cooperation and Global Economic Shocks: Evidence From Global VAR Models. Muhamed Zulkhibria, Mohsen Khezri, Reza Ghazal. under review.
- [5] The Fisher Hypothesis and Regime Switching in Relationship between the Real Stock Returns and Expected Inflation in The Us. Mohsen Khezri, Reza Ghazal. under review.
- [6] Price Puzzle Or Simply Delayed Impacts of Monetary Policy? Mohsen Khezri, Reza Ghazal. under review.
- [7] Effect of Good Governance on Non-Oil Exports In Selected OPEC Member Countries: PVAR Approach. Mohammad Hassan Fetros, Mohsen Khazari. under review.
- [8] Institutional Quality and Curse Resources: an Experimental Study on OPEC Countries. Mohsen Khezri, Mohammad Hassan Fetros, Fateh Hoda. under review.

Papers Published in Refereed Journals

- [1] Speculation Effects on Inflation in Iranian Economy: TVP-FAVAR Model. Economics Research, Autumn 2015, Volume 15, Issue 57, Page(S) 193 to 228.
- [2] Time-varying Effects of Inflation Determinants: State-space Models. Economical Modeling, Autumn 2015, Volume 9, Issue 30, Page(S) 25 to 46.
- [3] Estimation of value at risk of return in Tehran Stock Exchange using wavelet analysis. Journal Of Financial Research. Spring 2015. Volume 17, Issue 1, Page(S) 59 To 82.
- [4] The Asymmetrical Effects Of Inflation On Tehran Stock Exchange: A Regime Switching Model.2014. Asian Journal of Research in Banking and Finance. Volume 4, Number 12;Page(S) 209 To 221.
- [5] The Effect Of Energy Consumption Growth On Value-Added Growth Of Economic Sectors: Markov Models. Asian Journal Of Research In Business Economics And Management. 2014, Volume 4; Page(S) 206 To 221.
- [6] The Impact Of Increase In Money Supply On Inflation In Iranian Economy: Regime-Change Models. Economic Strategy. Spring 2013, Volume 2, Number 4; Page(S) 121 To 146.
- [7] Assessing The Asymmetric Effects Of Crude Oil Shocks On The Iranian Economy In Economic Regimes: Markov Switching Model. Tahghighat-E-Eghtesadi. Winter 2012, Volume 46, Number 97; Page(S) 119 To 149.
- [8] Foreign Direct Investment Supply Function Simulation In Iran, By Using Ant Colony Optimization (ACO) Algorithm. Tahghighat-E-Eghtesadi. Winter 2011, Volume 45, Number 93; Page(S) 109 To 132.
- [9] Assessing The Effects Of Oil Price Shocks On Tehran Exchange Stock Returns: Using Wavelet Decomposition And Markov Switching. Quarterly Energy Economics Review. Summer 2011, Volume 8, Number 29; Page(S) 30 To 60.

- [10] Capital Market Equilibrium In The Islamic Economy. Journal Of Economic Essays Fall 2010. Winter 2011, Volume 7, Number 14; Page(S) 9 To 36.
- [11] Systematic Risk Estimation At Different Time Scales, By Using Wavelets Analysis An Application On Tehran Stock Exchange. Quarterly Journal Of Quantitative Economics (Quarterly Journal Of Economics Review). Winter 2010, Volume 6, Number 4 (23); Page(S) 29 To 50.
- [12] An Application Of Imperialist Competitive Algorithm To Simulation Of Energy Demand Based On Economic Indicators: Evidence From Iran. European Journal Of Scientific Research. 2010, Volume 43, Number 4;Page(S) 495 To 506.
- [13] Gasoline Energy And Gasoil Demand Function Simulation In Iran Using Genetic Algorithm (GA) Approach. Quarterly Journal Of Quantitative Economics (Quarterly Journal Of Economics Review). Winter 2009, Volume 5, Number 4 (19); Page(S) 157 To 177.
- [14] Energy Demand Function Simulation In Iran, By Using Particle Swarm Optimization (PSO) Algorithm. Quarterly Energy Economics Review. Spring 2009, Volume 6, Number 20; Page(S) 141 To 159.
- [15] Providing A New Model To Determine The Volatility Of Stock Returns Regimes. International Conference On Econometrics Kurdistan2010: Iran, On 25-27 August 2012.

National projects

The effect of oil revenues and increased reliance of total budget on it: review of the Dutch disease. Islamic Parliament Research Center Of The Islamic Republic Of IRAN. 2011.

Publications in Books

Mathematics for Economics, Management and Accounting (For MSc and Phd students)

Translated book from English to Persian

- [1] The Colder War: How the Global Energy Trade Slipped from America's Grasp. Book by Marin Katusa. November 10, 2014.
- [2] Zero to One. Book by Blake Masters and Peter Thiel. September 16, 2014.

Book Publishing

Bayesian econometrics and Kalman filter: With application in MATLAB (This book is relevant to my econometrics software that it is ready to publish).

Software

- [1] My econometrics software include 42 basic and advanced models in econometrics that I coded at the programming language MATLAB
- [2] I can work with the following software:
- ✓ Micro Soft Office Family
 - ✓ Eviews (Econometric Views)
 - ✓ Matlab
 - ✓ Microfit
 - ✓ TSM
 - ✓ Oxmetrics
 - ✓ SPSS (Statistical Package for Social Sciences)

Teaching

- ✓ Bu-Ali Sina University
- [1] Econometric theory 1 (Phd)
- [2] Econometric theory 2 (Phd)

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- [3] Microeconomics (MSc)
 - [4] Econometric 1 (MSc)
 - [5] The economy of natural resources (MSc)
 - [6] Energy Economics (MSc)
 - [7] Microeconomics 2 (BSc)
 - [8] Macroeconomics 2 (BSc)
 - [9] Microeconomics 1 (BSc)
 - [10] Macroeconomics 1 (BSc)
 - [11] Selected Issues in Economics 1 (BSc)
 - [12] Resource economy (BSc)
 - [13] Familiar with programming and computer packs (BSc)
 - [14] International trade (BSc)
 - [15] Economic systems (BSc)
 - [16] Principles of economics (BSc)