

MOHAMMAD ARSHAD RAHMAN

Room No. 672, 6th Floor,
Faculty Building, HSS
IIT Kanpur, 208016, India

Emails: marshad@iitk.ac.in,
arshadrahman25@gmail.com
Phone: +91(512)-259-7010

EDUCATION

Ph.D., Economics, University of California, Irvine, USA (2008 – 2013)
Dissertation: “Explorations in Simulation Based Techniques”.
Master of Science, Statistics, University of California, Irvine, USA (2009 – 2011)
Master of Arts, Economics, University of California, Irvine, USA (2008 – 2009)
Master of Arts, Economics, Delhi School of Economics, University of Delhi, India (2004 – 2006)
Bachelor of Science, Economics, St. Xavier’s College, University of Calcutta, India (2001 – 2004)
W.B.H.S.E, Class XII, St. Xavier’s College, University of Calcutta, India (1999 – 2001)

WORK EXPERIENCE

Assistant Professor (*tenured*), Economics, Department of HSS, IIT Kanpur, India (Jul, 2013 – present)
Business Analyst, HP Decision Support and Analytics Services, India (Feb, 2007 – Aug, 2008)
Economic Analyst, Roulac Global Places LLC, India (Jun, 2006 – Jan, 2007)
Summer Intern, National Council of Applied Economic Research, India (Apr, 2005 – Jun, 2005)

VISITING POSITIONS

Department of Economics, University of California, Irvine, USA (Jun, 2014 – Jul, 2014)

RESEARCH

Bayesian econometrics, quantile regression, discrete choice models, Markov chain Monte Carlo (MCMC) methods, measurement error, latent variable models, simulation based inference, computation and data analysis, program and policy evaluation.

TEACHING

Bayesian Data Analysis, Econometrics I, Econometrics II, International Economics and Finance.

ADVISING

M.Sc Theses Shubham Karnawat (2016–present), Sanket Jantre (2016–present), Abhishek Srivastava (2016–present), Mohit Batham (2015–2016), Pranay Jain (2015–2016), Alisha Sarkar (2015–2016).
Undergraduate Research Rahul Sharma (2016–present), Shrenik Bohra (2015–2016), Isha Gupta (SURGE, 2015), Mohit Batham (2014–2015), Nafisa Lohawala (2014–2015).

PUBLICATIONS

- (1) “Bayesian Analysis of Multivariate Sample Selection Models Using Gaussian Copulas,” with [Phillip Li](#), *Advances in Econometrics*, 27, 269–288, 2011.
- (2) “Binary and Ordinal Data Analysis in Economics: Modeling and Estimation,” with [Ivan Jeliazkov](#), *Mathematical Modeling with Multidisciplinary Applications*, edited by X.S. Yang, 123–150, 2012. John Wiley & Sons Inc, Hoboken, New Jersey.

- (3) “Quantile Regression using Metaheuristic Algorithms,” *International Journal of Computational Economics and Econometrics*, 3(3/4), 205–233, 2013.
- (4) “Bayesian Quantile Regression for Ordinal Models,” *Bayesian Analysis*, 11(1), 1–24, 2016.
- (5) “To Drill or Not to Drill? An Econometric Analysis of US Public Opinion,” with [Deep Mukherjee](#), *Energy Policy*, 91, 341–351, 2016.

WORKING PAPERS

- “US Public Opinion on Marijuana Legalization: Insights from an Analysis of National Surveys,” with Mohit Batham.
- “Are Strategies for Success Different in Test Cricket and One-day Internationals? Evidence from England-Australia Rivalry,” with Nafisa Lohawala.
- “Flexible Bayesian Quantile Regression in Ordinal Models,” with Shubham Karnawat.
- “Bayesian Estimation of Seemingly Unrelated Regression with Measurement Error,” with [Shalabh](#), [Anoop Chaturvedi](#) and [Georges Bresson](#).
- “Bayesian Quantile Regression with Continuous and Binary Outcomes,” with [Ivan Jeliazkov](#).
- “Goodness of Fit in Instrumental Variable Models,” with [Chi-Lun Cheng](#), [Shalabh](#) and [Gaurav Garg](#).

WORK IN PROGRESS

- “Exploring the Usefulness of Instrumental Variables via Bayesian Variable Selection,” with Rahul Sharma.
- “Bayesian Quantile Regression for Binary Models with Applications to Environmental Studies,” with [Deep Mukherjee](#).
- “Maximization using MCMC Techniques,” with [Ivan Jeliazkov](#).
- “Flexible Bayesian Quantile Regression in Longitudinal Data Models,” with Shubham Karnawat.

CONFERENCES & SEMINARS

- | | |
|---|-------------|
| Mini-symposium on Computation and Optimization, Dept. of CSE, IIT Kanpur, India | (Feb, 2016) |
| Econometrics Seminar, Department of Economics, UC Irvine, USA | (Dec, 2015) |
| Econometrics Seminar, Indian Institute of Management Indore, India | (Apr, 2015) |
| “Winter School,” Center for Development Economics, Delhi School of Economics, India | (Dec, 2013) |
| Econometrics Seminar, Department of Economics, UC Irvine, USA | (May, 2013) |
| Econometrics Seminar, Department of Economics, UC Irvine, USA | (Oct, 2012) |

FELLOWSHIP & GRANTS

- | | |
|--|----------------------|
| “Institute Fellowship,” Indian Institute of Technology Kanpur, India | (2013 – 2016) |
| “Social Science Merit Fellowship,” UC Irvine, USA | (2008 – 2013) |
| “Summer Research Fellowship,” Department of Economics, UC Irvine, USA | (2009 – 2011 & 2012) |
| “Summer Stipend/Research Travel Grant,” Dept. of Economics, UC Irvine, USA | (2009, 2010) |
| “All India Post-Graduate Scholarship,” University of Delhi, India | (2004 – 2006) |

HONORS & AWARDS

- | | |
|---|-------------|
| “Analyst Accolade Award” for work on Cluster Analysis, Hewlett Packard | (Apr, 2008) |
| “e-Awards” for annual contribution to USCB, Hewlett Packard | (2007) |
| “e-Awards” for contribution to consumer GTMU engagement, Hewlett Packard | (Nov, 2007) |
| “Analyst Accolade Award,” Sales-lift prediction analysis, Hewlett Packard | (Aug, 2007) |
| “Idea of the Month Award,” Roulac Global Places, LLC | (Aug, 2006) |

WORKSHOPS ORGANIZED

“Statistical Techniques and R Software,” co-organized with [Shalabh](#)

(Sep, 2016)

SOFTWARE SKILLS

Statistical Office Advance Knowledge of Matlab, R and SAS (Base, Stat, ETS, IML, GRAPH).
WINDOWS, MS-OFFICE and Visual Basics. Received “Certificate of Excellence” from St. Xavier’s College Computer Center (SXCCC).
Mark-up LaTeX & Beamer (document preparation system for the TeX typesetting program).

REFeree SERVICE

Advances in Econometrics (2), Agricultural Economics (1), Bayesian Analysis (1), Communication in Statistics - Theory and Methods (1), Computational Statistics and Data Analysis (2), International Journal of Mathematical Modelling and Numerical Optimization (1), Journal of Drug Issues (1), Journal of Econometrics (1), US National Science Foundation (1), Statistical Modelling (1).

AFFILIATIONS

American Economic Association, American Statistical Association, International Society for Bayesian Analysis, The Econometric Society, The Indian Econometric Society (life member).

REFERENCES

Ivan Jeliazkov
Associate Professor
Dept. of Economics, UCI
E-mail: ivan@uci.edu
Phone: +1(949) 824-2182
website: [Ivan Jeliazkov](#)

Dale J. Poirier
Professor
Dept. of Economics, UCI
E-mail: dpoirier@uci.edu
Phone: +1(949) 824-3186
website: [Dale Poirier](#)

David Brownstone
Professor
Dept. of Economics, UCI
E-mail: dbrownst@uci.edu
Phone: +1(949) 824-6231
website: [David Brownstone](#)

Fabio Milani
Associate Professor
Dept. of Economics, UCI
E-mail: fmilani@uci.edu
Phone: +1(949) 824-4519
website: [Fabio Milani](#)

Last Updated: October 3, 2016.