

# OLEG I. KITOV

## PERSONAL INFORMATION

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ADDRESS	INET, Eagle House, Eagle Works, Walton Well Rd, Oxford, Oxfordshire, OX2 6ED
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WEB-PAGES	<a href="http://mechonomic.blogspot.com">http://mechonomic.blogspot.com</a> <a href="http://sites.google.com/site/stockmarketscience">http://sites.google.com/site/stockmarketscience</a>
MOBILE	+44 (786)935 0078

## EDUCATION

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2010 - 2012	UNIVERSITY OF OXFORD, HERTFORD COLLEGE M.Phil. Economics
2007 - 2008	WARWICK BUSINESS SCHOOL M.Sc. Financial Mathematics, <i>Postgraduate Merit</i>
2004 - 2007	UNIVERSITY OF WARWICK B.Sc. (Hons) Mathematics and Economics, <i>First Class Honours</i>
2002 - 2004	VIENNA INTERNATIONAL SCHOOL International Baccalaureate Diploma, <i>42/45 points</i>
2001 - 2003	RUSSIAN SCHOOL IN VIENNA Russian Secondary High School Diploma, <i>4.8/5 average</i>

## RESEARCH AND PROFESSIONAL EXPERIENCE

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OCT'11 -	INSTITUTE FOR NEW ECONOMIC THINKING (Oxford, UK) Research Assistant to Sir Prof. David F. Hendry
JUN'11 - OCT'11	GOLDMAN SACHS (London, UK) Summer Analyst, Interest Rates Trading, Structuring and Strategy
OCT'08 - MAY'10	BARCLAYS CAPITAL (London, UK) Quantitative Analyst, Fixed Income Exotic Derivatives
JUN'08 - SEP'08	UBS INVESTMENT BANK (London, UK) Summer Analyst, Fixed Income Research
JUN'07 - JAN'08	DEUTSCHE BANK AG (London, UK) Analyst, Credit Risk Management
JUN'05 - OCT'06	RUSSIAN ACADEMY OF SCIENCES (Moscow, Russia) Research Assistant, Econometrics and Empirical Macroeconomics

## TEACHING EXPERIENCE

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2011 - 2012	Statistics Labs, MPhil Russian and Eastern European Studies, University of Oxford
2011 - 2012	Finance Elective, PPE undergraduate finalists, University of Oxford

## RESEARCH INTERESTS

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MACROECONOMICS	Growth, Inflation, Unemployment, Productivity, Participation, Transition
ECONOMETRICS	Time-series, Forecasting, Nowcasting, Structural Breaks

## TECHNICAL COMPETENCIES

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PROGRAMMING	C++, Java, VBA, Python
MATHEMATICS	MATLAB, Mathematica
STATISTICS	R, STATA, OxMetrics, Autometrics, EViews, MiniTab, ITSM
DATABASES	Bloomberg, Reuters, DataStream
OTHER	L <sup>A</sup> T <sub>E</sub> X, Microsoft Word, Excel, PowerPoint, Outlook, Visio

## LANGUAGES

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ENGLISH	Fluent
RUSSIAN	Native
FRENCH	Business conversational, DFA 1 Degré de la Chambre de Commerce
GERMAN	Basic

## POSITIONS OF RESPONSIBILITY AND MEMBERSHIPS

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2010 - 2011	Course representative, MPhil Economics, University of Oxford
2004 - 2006	President, Russian Speaking Society, University of Warwick
2010 -	Member, Euro Area Business Cycle Network
2010 -	Member, Royal Economic Society
2010 -	Member, Econometric Society
2010 -	Member, Canadian Economic Association

## PUBLICATIONS

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BOOKS	1. <i>Mechanomics: Economics as classical mechanics</i> , (2010), with Kitov I., Lambert Academic Publishing.
ARTICLES IN JOURNALS	7. A win-win monetary policy in Canada, (2011), <i>Journal of Applied Economic Sciences</i> , Vol.6, Issue 2(16). 6. WTO Accession: A chance to revitalize competition in Russia, (2011), <i>ICEUR Working Paper Series, Russia and the WTO</i> , Vol. 4. 5. Dynamics of unemployment and inflation in Western Europe: Solution by the 1-D Boundary Elements Method, (2010), with Kitov I., <i>Journal of Applied Economic Sciences</i> , Vol. 5, Issue 2(12). 4. Modeling real GDP per capita in the USA: Cointegration Test, (2009), with Kitov I., <i>Journal of Applied Economic Sciences</i> , Vol. 4, Issue 1(7). 3. Comprehensive macro-model for the US economy, (2008), with Kitov I., <i>Journal of Applied Economic Sciences</i> , Vol.3, Issue 4(6). 2. Long-term linear trends in consumer price indices, (2008), with Kitov I., <i>Journal of Applied Economic Sciences</i> , Vol.3, Issue 2(4). 1. The driving force of labor force participation in developed countries, (2008), with Kitov I., <i>Journal of Applied Economic Sciences</i> , Vol.3, Issue 3(5).
CONFERENCE APPEARANCES	1. Modeling GDP per capita in transition economies, Gorman Research Workshop in Economics, University of Oxford, October 2011 2. Inflation and unemployment in Switzerland: 1970 - 2050, SSES Annual Meeting 2011, New Developments in Political Economy, University of Lucern, June 2011

## WORKING PAPERS

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2011	21. Employment, unemployment and real economic growth, (2011), with Kitov I. 20. The Australian Phillips Curve and more, (2011), with Kitov I. 19. Inflation and unemployment in Switzerland: 1970 - 2050, (2011), with Kitov I.
2010	18. S&P 500 returns revisited, (2010), with Kitov I. 17. Crude oil and motor fuel: fair price revisited, (2010), with Kitov I.
2009	16. Unemployment and inflation in Western Europe: solution by the boundary element method, (2009), with Kitov I. 15. Modeling and predicting labor force productivity, (2009), with Kitov I. 14. Apples and oranges: relative growth rate of consumer price indices, (2009), with Kitov I.

## WORKING PAPERS CTD

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13. Sustainable trends in producer price indices, (2009), with Kitov I.
12. PPI of durable and non-durable goods: 1985-2016, (2009), with Kitov I.
11. Predicting share price of energy companies: June-September 2009, (2009), with Kitov I.
10. A fair price for motor fuel in the United States, (2009), with Kitov I.
9. Modeling of selected S&P 500 share prices, (2009), with Kitov I.
- 2008 8. The driving force of labor force participation in developed countries, (2008), with Kitov I.
7. The driving force of labor productivity, (2008), with Kitov I.
6. Long-term linear trends in consumer price indices, (2008), with Kitov I.
5. Comprehensive macro-model for the U.S. economy, (2008).
- 2007 4. Exact prediction of S&P 500 returns, (2007), with Kitov I.
3. Modeling real GDP per capita in the USA: cointegration test, (2007), with Kitov I.
2. Relationship between inflation, unemployment and labor force change rate in France: cointegration test, (2007), with Kitov I.
1. Inflation as a function of labor force change rate: cointegration test for the USA, (2007), with Kitov I.

## WORK IN PROGRESS

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5. Forecasting in the presence of structural breaks and measurement errors
4. Nowcasting, understanding the influence of data revisions in disaggregates
3. Explaining economic recovery during transition
2. Inflation, unemployment and labour force in the UK, cointegration approach
1. Okun's law in USA and Europe in the presence of measurement-induced structural breaks