

CURRICULUM VITAE GHOLAMREZA HAJARGASHT

Personal Details

Name: Gholamreza Hajargasht

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Academic Qualifications

Ph.D. Economics, University of Queensland, 2002-2006

M.Sc. Tehran University, Iran, 1995-1998

B.Sc. Tehran University, Iran, 1991-1995

Awards

- John Guise Memorial Prize for being the most outstanding student in econometrics, the University of New England, 2001.
- Ranked first in a national exam to receive a scholarship to do a PhD in economics, 2000.
- Ranked first in the national test to enter Master of Agricultural Economics program, 1994.

Current Position

- 2017-Present: Senior Lecturer, Department of Accounting Economics and Finance, Swinburne University of Technology

Past Positions

- 2017: Senior Research Fellow, Department of Economics, University of Melbourne
- 2011- 2016: Research Fellow (Assistant Professor), Department of Economics, University of Melbourne
- *Jan 2008 – Jan 2011:* Assistant Professor of Agricultural Economics, Shiraz University (Shiraz University is one of the leading Iranian universities).

Research Interests

- Micro-econometrics: Inequality and Poverty Measurement, Performance Measurement, Stochastic Frontiers, DEA and Index Numbers.
- Econometrics: Bayesian and Simulation Based Econometrics, Nonparametric, Panel Data, LDV Models

Grants Received

- ARC Discovery Grant DP170103559, 2017-2019, amount \$270000
How Reliable are Purchasing Power Exchange Rates from the World Bank?
Chief Investigators: Prasada Rao, Alicia Rambaldi, Gholamreza Hajargasht.
- \$10000, University of Melbourne Faculty of Business and Economics, *Centre for Business Analytics* research grant (March 2015-April 2016) for the project:
Variational Bayes Inference for Large Vector Autoregressions

Papers

A* Publications

- Griffiths W. and G. Hajargasht (2016), Some Models for Stochastic Frontiers with Endogeneity, *Journal of Econometrics*, 190(2), 341-348
- Rao D.S. Prasada and G. Hajargasht (2016), Stochastic Approach to Computation of Purchasing Power Parities in the International Comparison Program (ICP), *Journal of Econometrics*, 191(2), 414-425
- Hajargasht G., W. Griffiths, J. Brice, D.S. Prasada Rao, and D. Chotikapanich (2012), Inference for Income Distributions using Grouped Data, *Journal of Business and Economics Statistics*, 30(4), 563-575.

Income Distribution

- Hajargasht G. and W. Griffiths (Forthcoming), Minimum Distance Estimation of Parametric Lorenz Curves, *Econometric Reviews*
- Chotikapanich, D., Griffiths, W. E., Hajargasht, G., Karunaratne, W., & Rao, D. S. (2018). [Using the GB2 Income Distribution](#). *Econometrics*, 6(2), 21.
- Griffiths, W. and G. Hajargasht (2015) On GMM Estimation of Distributions from Grouped Data, *Economics Letters*, 126, 122-126.
- Hajargasht G. and Griffiths, W. (2013) [Pareto-Lognormal Distributions: Inequality, Poverty, and Estimation from Grouped Income Data](#), *Economic Modelling*, 33, 593-604
- Hajargasht G., Griffiths, W. , Brice, J., Rao, D.S. and Chotikapanich, D. (2012) [Inference for Income Distributions using Grouped Data](#), *Journal of Business and Economic Statistics*, 30, 563-75
- Hajargasht G. and W. Griffiths (2013), [GMM Estimation of Mixtures from Grouped Data](#), Department of Economics - Working Papers Series 1148, The University of Melbourne.
- Chotikapanich D., W. Griffiths, G. Hajargasht and C. Xia, [Inequality and Poverty in Africa: Regional Updates and Estimation of a Panel Of Income Distributions](#).

Purchasing Power Parities (PPP)

- Hajargasht, G., & Rao, D. P. (2019). [Multilateral index number systems for international price comparisons: properties, existence and uniqueness](#). *Journal of Mathematical Economics*, 83, 36-47.

- Hajargasht, R., Hill, R. J., Rao, D. P., & Shankar, S. (2018). [*Spatial Chaining in International Comparisons of Prices and Real Incomes*](#) (No. 2018-03). University of Graz, Department of Economics
- Hajargasht, G. and D.S. Prasada Rao and A. Valadkhani (2019), [*Reliability of Basic Heading PPPs*](#), *Economics Letters*, 180, 102-107.
- Rao D.S. Prasada and G. Hajargasht (2016), [*Stochastic Approach to Computation of Purchasing Power Parities in the International Comparison Program \(ICP\)*](#), *Journal of Econometrics*, 191(2), 414–425
- Hajargasht, G. & D.S. Prasada Rao. (2010) "[*Stochastic Approach to Index Numbers for Multilateral Price Comparisons and their Standard Errors*](#)", *Review of Income and Wealth*, 56, S32-S58

Productivity Measurement

- Hajargasht G. and W. Griffiths (Forthcoming), "A Semiparametric Stochastic Frontiers with Correlated Effects", *Advances in Econometrics*. Vol 40.
- Hajargasht G. and W. Griffiths (2018), "[*Estimation and Testing of Stochastic Frontier Models using Variational Bayes*](#)", *Journal of Productivity Analysis*, [Code](#)
- Griffiths W. and G. Hajargasht (2016) [*Some Models for Stochastic Frontiers with Endogeneity*](#), *Journal of Econometrics*, 190(2), 341-348
- Hajargasht G. (2015) [*Stochastic Frontiers with a Rayleigh Distribution*](#), *Journal of Productivity Analysis* , 44,2, 199-208
- Hajargasht, G., Coelli, T and Rao, D.S. Prasada, (2008). "[*A Dual Measure of Economies of Scope*](#)", *Economics Letters*, Elsevier, vol. 100(2), pages 185-188
- Valadkhani A., J Nguyen, R Hajargasht (2019), Incorporating daily market uncertainty data into a conventional short-run dynamic model: the case of the black-market exchange rate in Iran, *Applied Economics*.
- Coelli T., G. Hajargasht and C.A. Lovell, [*Econometric Estimation of an Input Distance Function in a System of Equations*](#)," [CEPA Working Papers Series](#) WP012008, School of Economics, University of Queensland, Australia.
- Hajargasht, G. (2014), [*The Folded Normal Stochastic Frontier Model*](#). [Code](#)
- Hajargasht, G. and D.S. Prasada Rao, [*Nonparametric Panel Data Models: A Penalized Spline Approach*](#).

Bayesian and Simulation Based Econometrics:

- Hajargasht G., [*Approximation Properties of Variational Bayes for Vector Autoregressions*](#), arXiv preprint arXiv:1903.00617
- Hajargasht G. and T. Wozniak, [*Accurate Computation of Marginal Data Densities Using Variational Bayes*](#), arXiv preprint arXiv:1805.10036

Papers in Late Stages of Preparation and Presented in Conferences

- Hajargasht G. and D.S. Prasada Rao, "Computation of Standard errors for Purchasing Power Parity (PPP) Exchange Rates from the International Comparison Program (ICP)"

Work under Progress

Inference for Lorenz Curves with Individual Data
Inference for Income Distributions with Heavy Tails
Some Models with Heteroskedasticity using Variational Bayes
Flexible Estimation of Stochastic Frontier Models

Teaching Experience

At Melbourne University

Quantitative Decision Making 2 (Postgraduate course)
Quantitative Methods 2 (A major undergraduate course with more than 700 students and 10 tutors)

At Shiraz University:

Agricultural Decision Analysis (PhD)
Sampling Techniques (Postgraduate)
Advanced Development Economics (Postgraduate)
Development Economics (Undergraduate)
Mathematical Economics (Undergraduate)
Research Methods (Undergraduate)
English for Students of Economics (Undergraduate)

Supervision Experience

I have been a member of dissertation committee for 3 Master Student.
I am currently Principal Supervisor of two PhD Students

Services:

A Founding Member of BAM-RG (Bayesian Analysis and Modelling Research Group at Melbourne University)

A Founding Member and current chair of CPI-RG (Cost of Living, Productivity and Inequality Research Group) at Swinburne University of Technology

Contribution in organising Melbourne Bayesian Workshop

Organizing Department of Economics Brown Bag Seminar Series 2013-2014

ARC Discovery Project Assessor

Invited Conference/Seminar Presentations since 2013

- International Comparison of Income and Prices Conference, University of Groningen, Netherlands, May 6-7, 2019.
- Fifty Years of International Comparison Program: Achievements and Moving Forward, Beijing Normal University, Beijing, October 29-30, 2018.

- CEPA International Workshop on Performance Analysis: Theory and Practice, University of Queensland, November 2-3, 2017.
- 30th PhD Conference in Business and Economics, Invited discussant, University of Melbourne, November 1-3, 2017.
- International Comparisons of Income and Prices Conference, Princeton University, May 25-26, 2017.
- 29th PhD Conference in Business and Economics, Invited discussant, University of Western Australia, Perth, Nov, 2016.
- Society for Economic Measurement Conference, Thessaloniki, Greece, July, 2016.
- Advances in Empirical and Theoretical Econometrics Workshop, University of Queensland, Brisbane, November 26, 2015.
- 28th PhD Conference in Business and Economics, Invited discussant, Monash University, Melbourne, Oct 2014.
- Australian Statistical Conference, Session on Computational Methods in Econometrics, Sydney, July 2014.
- Asia-Pacific Productivity Workshop, Session on Endogeneity in Stochastic Frontier Models, University of Queensland, July 2014.
- 13th European Workshop on Efficiency and Productivity Analysis, Finland, Helsinki, June 2013.

Computer Programs:

I have worked with most econometric software including EViews, STATA, LIMDEP, R, MATLAB and have developed computer code for a number of models in my papers. Some of the Code are publicly available on [my website](#) and others have been provided to the researchers upon their request. Some are listed below:

- MATLAB programs for GMM estimation of income distributions.
- R programs for a variety of nonparametric panel data models.
- R & MATLAB Code for a variety of models with Variational Bayes
- MATLAB Code for method of moments inference for PPPs.

Refereeing Activity:

Journal of Econometrics, Journal of Applied Econometrics, Journal of Business and Economics Statistics, Review of International Economics, Econometric Reviews, European Journal of Operation Research, Journal of Mathematical Economics, Journal of Productivity Analysis, Review of Income and Wealth, American Journal of Agricultural Economics, European Review of Agricultural Economics, Journal of Agricultural Economics

Membership

Econometric Society
Society for Economic Measurements
Fellow of Center for Business Analytics of Melbourne University
Member of Bayesian Analysis and Modeling Research Group (BAMRG)
American Economic Associations
The Statistical Society of Australia

References

- Professor Bill Griffiths
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- Professor D.S. Prasada Rao
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