

FARRUKH MAHMOOD

(HEC APPROVED SUPERVISOR)

CONTACT INFORMATION

Department Of Economics
Information Technology University
Lahore, Pakistan.

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ACADEMIC APPOINTMENT

Assistant Professor, Information Technology University	2021 – present
Assistant Professor, Mohammad Ali Jinnah University	2020 – 2021

EDUCATION

Ph.D. Econometrics, Pakistan Institute of Development Economics	2019
M.Phil. Economics and Finance, Pakistan Institute of Development Economics	2014
MSc. Economics, Pakistan Institute of Development Economics	2012

HONOURS AND AWARDS

HEC Pakistan – Indigenous Scholarship for Five Years (M.Phil. and Ph.D.)

RESEARCH INTEREST

Applied Econometrics, Applied Economics, Data-Driven Methodologies, Impact Evaluation Techniques

TEACHING SUBJECTS

Econometrics, Applied Econometrics, Data Analysis, Impact Evaluation Techniques, Mathematical Economics

STATISTICAL AND ECONOMETRICS TOOLS

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|------------|--------------------|
| 1. STATA | 4. Ox Metrics |
| 2. E-views | 5. Microsoft Excel |
| 3. R | |

PUBLICATIONS

1. Ashhar, M., Farooq, T., Sohail, M. Z., & Mahmood, F. (2024). **The Monetarist Versus the Neo-Keynesian Views on Inflation: The Case of Pakistan**. *RADS Journal of Business Management*, 6(1).
2. Fatima, H., Ayub, M., Javed, F., & Mahmood, F. (2024). **Asymmetric Interest Rate Pass-Through at the Disaggregated Data: The Case of Pakistani Banks**. *Forman Journal of Economic Studies*, 20(1), 69-86.
3. Aman, S., Mahmood, F., & Ahmed, A. (2023, February). **Are Migrant Children at Risk of Child Labour? Empirical Evidence from Pakistan**. *Forum for Social Economics* (pp. 1-16). Routledge.
4. Mahmood, F., Kunst, R. M., (2023), **Modeling Nonlinear in Bowman's Paradox: The Case of Pakistan**. *Empirical Economics*, Vol. 63, No. 4.
5. Mahmood, F., (2022), **Commentary on "Market Volatility and Retail Interest Rate Pass-Through by Wang and Lee"**. *IIUI Journal of Economics and Finance*, Vol. 2, No. 1.
6. Mahmood, F., & Zakaria, M., (2021). **Testing the Threshold Asymmetric Interest Rate Pass-Through in the Presence of Stylized Properties: Evidence from Pakistan**. *The Pakistan Development Review*, Vol. 60, No.1. pp. 17-26
7. Mahmood, F., Hashim, S., & Fatima, H., (2021), **A Complete Picture of Spatial Disparity in Cost of Living Index: A Case Study of Pakistan's Cities**. *Journal of Applied Economics and Business Studies*, Vol. 5,

No, 1.

8. Mahmood, F., Hashim, S., Chasti, M. Z., & Iram, U., (2020). **Wage Disparities between High and Low Wage City with and Without the Cost of Living within Punjab and Sindh: An Application of Oaxaca Blinder using PSLM with HIES.** *Journal of Applied Economics and Business Studies*, Vol. 4, No. 4, pp 1-14.
9. Mahmood, F., & Khan, S. A., (2020). **Multimodality in the Likelihood Function of GARCH-type Models.** *Review of Pacific Basin Financial Markets and Policies*, Vol.23, No.3.
10. Chasti, M. Z., Iqbal, J., Mahmood, F., & Syed, H. A., (2020). **The Implication of the Oscillations in Exchange Rate for the Commodity Wise Trade Flows between Pakistan & China: An Evidence from ARDL Approach.** *Review of the Pacific Basin Financial Markets and Policies*, Vol. 23, No. 4.
11. Mahmood, F., (2018). **Interest Rate Pass-Through in Pakistan: Evidence from the Asymmetric Approach.** *NUST Journal of Social Sciences and Humanities*, Vol.4, No.2, July-December 2018, pp 168-183
12. Mahmood, F., & Ali, H. (2013). **Energy-Cost Optimization in Water-Supply System.** *The Pakistan Development Review*, 52:4 Part I (Winter 2013) pp. 437–446.

WORKING PAPERS

1. Mahmood, F., (2023), **Returns to Education Based on the Inter-District Migration: An Empirical Analysis of Occupation-Education Match using PSLM data.** (forthcoming publication)
2. Mahmood, F., Kunst, R. M., (2023), **Estimation and Forecasting of Economic Burden for Diabetes in Pakistan: Quality of Human Capital and Productivity in Future** (forthcoming publication)
3. Mahmood, F., (2023), **Impact of COVID on the Firm's Performance and their Recovery: An Econometric Analysis Using World Bank's Datasets** (forthcoming publication)
4. Mahmood, F., (2017), **Model Specification and Data Problems: A Case Study of Market Volatility and Retail Interest Rate Pass-Through.** *MPRA Working Paper No. 7934.*

SELECTED WORK IN PROGRESS

1. Mahmood, F., (2023), **Impact of Globalization on a Firm's Performance: Evidence from Five CAREC Countries.** (Submitted to Asian Development Bank)

PROFESSIONAL ACTIVITIES

Feb 2020 – Sep 2021	Mohammad Ali Jinnah University Head – Department of Finance Academic Advisor Ph.D. Program Member – Graduate Studies Committee
<u>Experience History</u>	<u>Visiting Faculty</u>
2017-2019	National Defence University
2018-2019	Pakistan Institute of Development Economics
2018-2019	University of Central Punjab
2017-2018	SZABIST University
2013-2015	Pakistan Institute of Development Economics
2013-2014	University of Lahore

GUEST SPEAKER AT WORKSHOP

April 2023	Mohammad Ali Jinnah University, Karachi Policy Analysis Using Panel Data
April 2023	Mohammad Ali Jinnah University, Karachi

Reliable Estimations and Inference

March 2023	University of Chakwal Understanding the regression analysis (Excel and R Software)
May 2022	Fatima Jinnah Women University The Philosophy and Techniques for Quantitative Research (R Software)
Feb 2022	Mohammad Ali Jinnah University, Karachi Lecture on Time Series Econometrics and Forecasting (Ox-Metrics)
Dec 2022	Karachi University, Department of Economics Series of Extension Lectures – Panel Data Analysis (E-view Software)
Dec 2021	Applied Economics Research Centre and Fatima Jinnah Women University The Philosophy and Techniques for Quantitative Research (R Software)
Dec 2019	Sardar Yasin Malik Professional Development Centre – University of Karachi Introduction to Econometrics (with Data Visualization)
May 2018	The Women University Multan Applied economics using Software
Oct 2016	Pakistan Scientific and Technological Information Centre (PASTIC) Research Tools and Technique using SPSS

THESIS SUPERVISED

1. Usman Shoukat (2024), An Empirical Analysis of Almost Ideal Demand System: The case of Pakistan.
2. Muhammad Ashhar (2024), Corruption, Lack of Rule of Law, and Excess Militarization: The Vicious Synergism of Economic Standstill
3. Malaika Ayub (2024), Modeling Nonlinear in Bowman's Paradox Using Compustat Data
4. Haniya Fatima (2024), An Empirical Analysis of Corruption and Gender on Firm's Performance Using World Bank's Enterprises Survey
5. Farwa Javeed (2024), Empirical Analysis of Public Debt and Economic Growth Nexus Using Panel Data
6. Syeda Tamseel Zahra (2023), The Relationship of Honey & Mumford Learning styles with Students & Financial Background
7. Hammad Mudassar (2023), Impact of Financial Literacy on Financial Inclusion: Cross-Country Analysis in the South Asian Context
8. M. Muneeb (2022), Gender Effect on Firm's Performance.
9. Bilal Ahmed Memon (2021), Public Debt of Pakistan; Optimal Tipping Point, Asymmetric Impact on Economic Growth and Governance Factor
10. Batool Muhammad Hussain (2021), An Empirical Investigation on Women Entrepreneurs' Investment Attitude
11. Sohni Abdul Khilique Rajar (2021), Impact of Market Anomalies, Shock and COVID-19 on Pakistan Stock Exchange: Univariate GARCH Analysis
12. Nimra Khalid (2021), An Evaluation of Credit Risk Management and its Impact on Financial Performance: Evidence from the Banking Sector of Pakistan
13. Arif Sanaullah (2021), Impact of Gender Inequality on Economic Growth of Pakistan
14. Hina Khan (2021), Factors Influencing the Financial Wellbeing of Employees in the Banking Sector of Pakistan