

Curriculum Vitae (Last updated: February 2006)

LILIA MALIAR

Professor of Economics (Ramón y Cajal)
Dpt. Fundamentos del Analisis Economico
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EDUCATION

TITLE	INSTITUTION	MAJOR FIELD	AWARDED
Ph.D. in Economics	Economics Department, University Pompeu Fabra, Spain	Macroeconomics	Sept. 1999
M.A. in Economics	Economics Department, Central European University, Czech Republic	Transition economies	Aug. 1994
B.A. in Economics	Economics Department, Dnipropetrovsk State University, Ukraine	Industrial Organization	June 1991

DISSERTATION IN ECONOMICS

Title	Quantitative Effects of Heterogeneity in Dynamic Macroeconomics
Date	Septiembre 1999
Institution	University Pompeu Fabra, Economics Department
Supervisor	Morten Ravn (London Business School)
Defence Committee	Finn Kydland – 2004 Nobel Prize(<i>Carnegie Mellon University</i>) Andrew Scott (<i>London Business School</i>) Jordi Caballé (<i>Universitat L'Autònoma de Barcelona</i>) Franck Portier (<i>Université des Sciences Sociales de Toulouse</i>) Michael Reiter (<i>Universitat Pompeu Fabra, Barcelona</i>)

FIELDS OF INTEREST

Economic Theory, Macroeconomics, Growth, Aggregation, Time Series Analysis

LANGUAGES (fluent)

Russian, Ukrainian, English, Spanish

TEACHING

POSITION	INSTITUTION	DUTIES	DATE
Professor	PhD in Economics, University of Alicante, Spain	Macroeconomics I (1st year, 2006) Advanced Macroeconomics (2nd year) Development Economics (1st year, 2000)	2001-to present
Professor	BA in Economics, University of Alicante, Spain	Economía Monetaria y Bancaria (4th year, 2002-2004) Macroeconomics III (2nd year, 1999-2001)	1999-to present
Teaching Assistant	BA and PhD in Economics, University Pompeu Fabra, Spain	Various undergraduate courses (Math., Probability, Econometrics, etc.). Graduate courses in 1st year of GPEM, 1996: Macro I (by Vincenzo Quadrini), Macro II (by Xavier Sala-i-Martin), Macro III (by J.Vicente Rodriguez Mora)	1996-1999

Researcher	Economic Department, Institute for Advanced Studies, Austria	Research project "Economies in Transition"	Summer 1994
Teaching Assistant	BA in Economics, Zaporozhye State University, Ukraine	Undergraduate courses in Labor Economics and Labor Statistics	1991- 1993

THESES SUPERVISION

INSTITUTION	STUDENT	THESIS TITLE	AWARDED
Ph.D. in Economics University of Alicante	Fernando Valli	Three Essays on Dynamic Heterogeneous-Agent Economies Chapter 1: <i>"Comparing Numerical Solutions of Models with Heterogeneous Agents (Problems B and C): A Grid-Based Euler Equation Algorithm"</i> .	2008 (expected)
MA. In Economics: University of Alicante	Gustavo Martin	Money, Inside Money and the Business Cycle	2006

PUBLISHED AND FORTHCOMING PAPERS

1. Lilia Maliar and Serguei Maliar (2005), *"Solving the Neoclassical Growth Model with Quasi-Geometric Discounting: Non-Linear Euler-Equation Methods"*, *Computational Economics*, 26, pp. 163-172, (and IVIE WP #AD2003-23).
2. Lilia Maliar, Serguei Maliar and Juan Mora (2005), *"Income and Wealth Distributions Along the Business Cycle: Implications from the Neoclassical Growth Model"*, *BE Journals in Macroeconomics, Topics in Macroeconomics*: Vol. 5: No. 1, Article 15 (and IVIE WP #AD2003-02).
3. Lilia Maliar and Serguei Maliar (2005), *"Solving Nonlinear Stochastic Growth Models: Iterating on Value Function by Simulations"*, *Economics Letters*, 87, pp. 135-140, (and IVIE WP #AD2004-37).
4. Dmytro Boyarchuk, Lilia Maliar and Serguei Maliar (2005), *"The Consumption and Welfare Implications of Wage Arrears in Transition Economies"*, *Journal of Comparative Economics*, 33(3), pp. 540-567, (and IVIE WP #AD2003-15).
5. Lilia Maliar and Serguei Maliar (2005), *"Indeterminacy in a Log-Linearized Neoclassical Growth Model with Quasi-Geometric Discounting"*, *Economic Modelling*, forthcoming, (and IVIE WP #AD2003-13).
6. Lilia Maliar and Serguei Maliar (2005), *"Parameterized Expectations Algorithm: How to Solve for Labor Easily"*, *Computational Economics*, 25, pp. 269-274, (and IVIE WP #AD2004-40).
7. Lilia Maliar and Serguei Maliar (2004), *"The Neoclassical Growth Model with Heterogeneous Quasi-Geometric Consumers"*, *Journal of Money, Credit, and Banking*, forthcoming, (and IVIE WP #AD2003-25).
8. Lilia Maliar and Serguei Maliar (2004), *"Endogenous Growth and Endogenous Business Cycles"*, *Macroeconomic Dynamics*, 8/5, pp. 1-23, (and IVIE WP #AD2003-14).
9. Lilia Maliar and Serguei Maliar (2004), *"Indivisible Labor, Lotteries and Idiosyncratic Productivity Shocks"*, *Mathematical Social Sciences*, 48, pp. 23-35, (and IVIE WP #AD2003-38).
10. Lilia Maliar and Serguei Maliar (2004), *"Preference Shocks from Aggregation: Time Series Data Evidence"*, *Canadian Journal of Economics*, 37/3, pp. 768-781, (and IVIE WP #AD2003-35).
11. Lilia Maliar and Serguei Maliar (2004), *"Quasi-Geometric Discounting: a Closed-Form Solution under the Exponential Utility Function"*, *Bulletin of Economic Research*, 56/2, pp. 201-206, (and IVIE WP #AD2003-16).
12. Lilia Maliar and Serguei Maliar (2003), *"Quasi-Linear Preferences in the Macroeconomy: Indeterminacy, Heterogeneity and the Representative Consumer"*, *Spanish Economic Review*, 5, pp. 251-267, (and IVIE WP #AD2003-30).
13. Lilia Maliar and Serguei Maliar (2003), *"The Representative Consumer in the Neoclassical Growth Model with Idiosyncratic Shocks"*, *Review of Economic Dynamics*, 6, pp. 362-380, (and IVIE WP #AD2002-20).

14. Lilia Maliar and Serguei Maliar (2003), *"Parameterized Expectations Algorithm and the Moving Bounds"*, *Journal of Business and Economic Statistics*, 21/1, pp. 88-92, (and IVIE WP #AD2001-23).
15. Lilia Maliar and Serguei Maliar (2001), *"Heterogeneity in Capital and Skills in a Neoclassical Stochastic Growth Model"*, *Journal of Economic Dynamics and Control*, 25/9, pp. 1367-1397, (and IVIE WP #AD99-21).
16. Lilia Maliar and Serguei Maliar (2000), *"Differential Responses of Labor Supply Across Productivity Groups"*, *Journal of Macroeconomics*, 22, pp. 85-108, (and IVIE WP #AD99-22).

PAPERS UNDER SUBMISSION

1. Kateryna Garmel, Lilia Maliar and Serguei Maliar (2004), *"The EU Eastern Enlargement and FDI: the Implications from a Neoclassical Growth Model."*
2. Lilia Maliar, Serguei Maliar and Fidel Perez (2004), *"Sovereign Risk, FDI Spillovers, and Economic Growth"*, IVIE WP #AD2005-27.
3. Dmytro Kylymnyuk, Lilia Maliar and Serguei Maliar (2004), *"Rich, Poor and Growth-Miracle Nations: Multiple Equilibria Revisited"*, IVIE WP #AD2004-39.
4. Dmytro Kylymnyuk, Lilia Maliar and Serguei Maliar (2004), *"A Model of Unbalanced Sectorial Growth with Application to Transition Economies"*, IVIE WP #AD2005-26.
5. Liudmila Hvozdyk, Lilia Maliar and Serguei Maliar (2005), *"Downward Nominal Wage Rigidity: The Implications from a New-Keynesian Model"*.
6. M^aDolores Collado, Lilia Maliar and Serguei Maliar (2002), *"Quasi-Geometric Consumers: Panel Data Evidence"*, IVIE WP #AD2003-09.
7. Lilia Maliar and Serguei Maliar (2004), *"Short-Run Patience and Wealth Distribution"*, (earlier version was entitled *"Heterogeneity in the Degree of Quasi-Geometric Discounting: the Distributional Implications"*, IVIE WP #AD2003-28).
8. Lilia Maliar and Serguei Maliar (2004), *"An analytical construction of Constantinides' social utility function"*, IVIE WP #AD2005-25.

WORK IN PROGRESS

1. Lilia Maliar and Serguei Maliar (2004), *"Comparing Numerical Solutions of Models with Heterogeneous Agents (Problem A): A Simulation-Based Parameterized Expectations Algorithm"*, prepared for a special issue of JEDC on comparing numerical solutions of heterogeneous agents models.
2. Lilia Maliar, Serguei Maliar and Fernando Valli (2004), *"Comparing Numerical Solutions of Models with Heterogeneous Agents (Problems B and C): A Grid-Based Euler Equation Algorithm"*, prepared for a special issue of JEDC on comparing numerical solutions of heterogeneous agents models.
3. Roman Chuhay, Lilia Maliar and Serguei Maliar (2004), *"Income and Wealth Inequality Indices in a Heterogeneous-Agent Economy: Theory and Empirics"*.

SELECTED CONFERENCES WITH PRESENTATIONS

- Society for Economic Dynamics, 1997, (Oxford, U.K.)
- European Economic Association, 1997, (Toulouse, France)
- Society for Economic Dynamics, 1998, (Philadelphia, U.S.)
- Econometric Society European Meeting, 1998 (Berlin, Germany)
- European Economic Association, 1998, (Berlin, Germany)
- Association of Southern European Economic Theorists, 1998, (Bologna, Italy)
- Symposium of Economic Analysis, 1999, (Barcelona, Spain)
- Society for Economic Dynamics, 1999, (Alghero, Italy)
- Econometric Society European Meeting, 1999, (Santiago de Compostela, Spain)
- European Economic Association, 1999, (Santiago de Compostela, Spain)
- Conference on Heterogeneous Agents, CREI-UPF, 1999, (Barcelona, Spain)
- Econometric Society European Meeting, 2001, (Lausanne, Switzerland)
- Research Seminar, CERGE-IL, 2002, (Prague, Czech Republic)
- Symposium of Economic Analysis, 2002, (Salamanca, Spain)
- Society for Economic Dynamics, 2003, (Paris, France)
- Econometric Society European Meeting, 2003, (Stockholm, Sweden)
- Contracts and Institutions in Models with Heterogeneous Agents, CFS, 2003, (Frankfurt, Germany)

- Computational Methods for Dynamic Economic Models, Stanford Institute for Theoretical Economics (SITE) summer workshop, 2004, (Stanford, U.S.)

GRANTS

- Soros Foundation Scholarship, Central European University, 1993-1994.
- European Union's Scholarship, Tacis ACE Programme 1995, T95-5161-S, Universitat Pompeu Fabra, 1995-1997.
- Ministerio de Ciencia y Tecnologia de España, a grant for the project BEC 2001-0535, "Problemas distributivos, economías de escala y crecimiento económico", 2001-2004.
- Instituto Valenciano de Investigaciones Económicas, a grant for the project "Endogenous growth and endogenous business cycles", 2001-2002.
- Generalitat de Valencia, a grant for the Project "Fusiones e innovación, crecimiento y cambio técnico", CTDIB//2002/314, 2002-2003.
- Ramón y Cajal Fellowship, Ministerio de Ciencia y Tecnologia de España, 2002-2007.
- Fundación Ramón Areces, a grant for the project "How the EU enlargement can affect the Spanish economy?", 2004-2006.
- Instituto Valenciano de Investigaciones Económicas, a grant for the project "Comparing numerical solutions of heterogeneous agents models", 2004-2005.
- Ministerio de Educacion, Cultura y Deporte, a grant for the project SEJ2004 - 08011ECON, "Problemas de Bancarrora. Dotaciones de Capital y Crecimiento Economico", 2004-2007.
- The Economics Research and Outreach Center at the National University "Kyiv-Mohyla Academy", a grant for financing EERC-EROC research group on macroeconomics and transition, 2005-2006.

EERC-EROC PROJECT IN KYIV, UKRAINE

I participate in teaching and research activities of Economics Education & Research Consortium (EERC) and Economics Research & Outreach Center (EROC) at the National University "Kyiv-Mohyla Academy" (NaUKMA).

- I teach in EERC MA Program in Economics the courses of Advanced Macroeconomics (2001-2005), Selected Topics in Macroeconomics (2002-2005), Microeconomics V (2002), Macroeconomics V (2005).
- I supervise (via internet) the theses of the following EERC MA students: Dmytro Boyarchuk (2003), Anna Chukhai (2003), Oleksandr Demchuk (2003), Stanislav Koretsky (2003), Oleksandr Uvarov (2003), Serguei Chervachidze (2004), Iryna Maksymenko (2004), Oksana Nadyak (2004), Yulia Tereshchenko (2004), Renata Yatskulyak (2004), Olena Kramarska (2005), Andrew Medvedev (2005), Irina Orlova (2005), Kateryna Zyzak (2005).
- I co-direct EERC-EROC research group on macroeconomics and transition (Macro group).