

Muhammad Farid Ahmed

ACADEMIC POSITIONS

2017- Present Assistant Professor, Lahore University of Management Sciences
2009-2010 Teaching Fellow, Lahore University of Management Sciences

DOCTORAL STUDIES

2013-2017 Ph.D., Economics, University of Cambridge – Thesis title: “Temporal Issues of Market Inefficiency in Asset Prices with an emphasis on Commodities”

RESEARCH AND TEACHING FIELDS

Primary fields: Time Series Econometrics, Financial Econometrics

PUBLISHED RESEARCH

2017-18 “What Proportion of Time is a particular Market Inefficient? A Method for analysing the frequency of market efficiency when equity prices follow Threshold Auto-regressions,” (with Prof. S. E. Satchell), *Journal of Time Series Econometrics*, July 2018, Volume 10 (2)
Summary: In this article, I devise a metric for measuring how efficient an asset market is using non-linear econometrics techniques. The technique is applied to a variety of stock market indices.

WORKING PAPERS and WORK IN PROGRESS

“Quantifying the impact of climate change through the commodity storage model”
“Some additional results for Threshold auto-regressive models with Markovian Triggers” with Prof. S. E. Satchell
“Detecting Multiple collapsing bubbles: A modification to the Bhargava Statistic”
“Understanding commodity markets using Markovian state-switching”

TEACHING EXPERIENCE

2017 – Lahore University of Management Sciences
Assistant Professor: Principles of Economics, Intermediate Macroeconomics, Econometrics
2016-17 Magdalene College, Queens’ College, Cambridge
Supervisor (undergraduate): Quantitative methods in Economics
2015-16 Robinson College, Cambridge
Supervisor (undergraduate); Theory and Practice of Econometrics
2015-16 Faculty of Economics, Cambridge
Teaching Fellow (undergraduate): Quantitative methods in Economics
2014-15 Trinity College and Selwyn College, Cambridge
Supervisor (undergraduate): Theory and Practice of Econometrics
2009-10 Lahore University of Management Sciences
Teaching Fellow (undergraduate): Time Series Econometrics

PROFESSIONAL EXPERIENCE

2018	Consultant, World Bank's Pak@100 initiative, Pakistan
2016	Consultant, Commodity Research Unit, London
2010-2013	Audit Associate, KPMG UK, Canary Wharf, London

HONORS, FELLOWSHIPS AND SCHOLARSHIPS

2017	G-Research PhD Prize (1 st Place) worth £10,000
2016-17	Wrenbury and Tudor Fellowship, University of Cambridge
2013-16	HEC-CCT Award, University of Cambridge
2008-09	ICMA Centre Scholarship worth £10,000
2007	Silver Medal for graduating with the 2 nd highest CGPA in class at LUMS
2005-07	Full scholarship from the Lahore University of Management Sciences

RESEARCH GRANTS

2018	Research Grant – LUMS School of Humanities and Social Sciences
2017	LUMS Faculty Grant – PKR 750,000

CONFERENCE AND SEMINAR PRESENTATIONS

2016	Macroeconomics Workshop, University of Cambridge
2015	Workshop on Developments in Time Series
2015	Macroeconomics Workshop, University of Cambridge

PRE-DOCTORAL STUDIES

2008-2009	MSc. Investment Management, ICMA Centre at the University of Reading
2007-2008	MPhil Economics, University of Cambridge
2003-2007	B.Sc. (hons) Economics, Lahore University of Management Sciences

SKILLS

Language:	English (fluent), Urdu (native), Hindi (conversational)
Software:	MATLAB, STATA, Eviews, Microsoft Office