

LILIA MALIAR
Professor of Economics (Ramón y Cajal)
University of Alicante

Curriculum Vitae
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CONTACT INFORMATION

Dpt. Fundamentos del Analisis Economico
 Campus de San Vicente del Raspeig
 University of Alicante, E-03080 Alicante, Spain
 Tel: +34 96 5903400 (Ext. 3220)
 Fax: +34 96 5903898
 e-mail: maliarl@merlin.fae.ua.es
 http://merlin.fae.ua.es/maliarl

FIELDS OF INTEREST

Economic Theory, Macroeconomics, Growth, Aggregation, Labor Economics

LANGUAGES (*fluent*)

Russian, Ukrainian, English, Spanish

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	September 1999
Institution	University Pompeu Fabra, Economics Department
Supervisor	Morten Ravn (London Business School)
Defence Committee	Finn Kydland, (<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>)

TEACHING

POSITION	INSTITUTION	DUTIES	DATE
Professor	PhD in Economics, University of Alicante, Spain	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
Visiting Professor	MA. in Economics, EERC at the National University	Macroeconomics V (Growth) (1st year, 2002-2004)	2001-2004

	“Kyiv-Mohyla Academy”, Ukraine	Advanced Macroeconomics (2nd year, 2001-2004)	
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	2005 (expected)
MA. in Economics EERC at the National University “Kyiv-Mohyla Academy”	Dmytro Boyarchuk	A Neoclassical Theory of Wage Arrears in Transition Economies	2003
...	Anna Chukhai	The Wage Effect of the Occupational Segregation: the Case of Ukraine	2003
...	Oleksandr Demchuk	Nonlinear Impact of External Debt on Economic Growth: the Case of Post-Soviet Countries	2003
...	Stanislav Koretsky	The Regional Unemployment Disparities in Ukraine	2003
...	Oleksandr Uvarov	Financial Development and Growth in Developing and Transition Economies	2003
...	Serguei Chervachidze	Employment Effects of Telecommunications Capital: The Case of Developed and Transition Countries	2004
...	Iryna Maksymenko	Estimation of the Natural Rate of Interest. Case of Ukraine	2004
...	Oksana Nadyak	Labor Force Dynamics in Ukraine: Explaining with Micro Data	2004
...	Yulia Tereshchenko	Exchange Rate Regimes and Growth Performance in Transition	2004
...	Renata Yatskulyak	Poverty, Inequality and Economic Growth: Evidence from Transition	2004

PUBLISHED / FORTHCOMING PAPERS

1. Dmytro Boyarchuk, Lilia Maliar and Serguei Maliar (2004), "*The Consumption and Welfare Implications of Wage Arrears in Transition Economies*", *Journal of Comparative Economics*, forthcoming, (and IVIE WP #AD2003-15)
2. Lilia Maliar and Serguei Maliar (2004), "*Parameterized Expectations Algorithm: How to Solve for Labor Easily*", *Computational Economics*, forthcoming, (and IVIE WP #AD2004-40)
3. 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).
4. 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).
5. Lilia Maliar and Serguei Maliar (2004), "*Endogenous Growth and Endogenous Business Cycles*", *Macroeconomic Dynamics*, 8/5, pp. 1-23, (and IVIE WP #AD2003-14).
6. 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).
7. 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).
8. 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).
9. 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).
10. 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).
11. 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).
12. 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).
13. 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).

UNPUBLISHED / WORKING PAPERS

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*".
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*".
5. Lilia Maliar and Serguei Maliar (2004), "*Solving the Neoclassical Growth Model with Quasi-Geometric Discounting: Non-Linear Euler-Equation Methods*", IVIE WP #AD2003-23.
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, Serguei Maliar and Juan Mora (2004), *"Income and Wealth Distributions Along the Business Cycle: Implications from the Neoclassical Growth Model"*, IVIE WP #AD2003-02.
9. Lilia Maliar and Serguei Maliar (2004), *"An analytical construction of Constantinides' social utility function"*.
10. Lilia Maliar and Serguei Maliar (2002), *"Indeterminacy in a Log-Linearized Neoclassical Growth Model with Quasi-Geometric Discounting"*, IVIE WP #AD2003-13.

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. Liudmila Hvozdnyk, Lilia Maliar and Serguei Maliar (2004), *"Downward Nominal Wage Rigidity: The Implications from a New-Keynesian Model"*.
4. Roman Chuhay, Lilia Maliar and Serguei Maliar (2004), *"Simple Formulas for Income Inequality Indices for a Heterogeneous-Agent Neoclassical Growth Model."*

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 Tecnología 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 Tecnología 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 Educación, Cultura y Deporte, a grant for the project SEJ2004 - 08011ECON, “Problemas de Bancarrera. Dotaciones de Capital y Crecimiento Económico”, 2004-2007.