

Mikita Khurana

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Education

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| Pursuing Sept 2019 | Ph.D. in Economics University Of Washington, Seattle Research Areas: International Macroeconomics, Banking and Financial Markets |
| July 2016 | Master of Arts in Economics Delhi School of Economics, India |
| July 2013 | Bachelor of Sciences in Physics Hansraj College, University of Delhi, India |

Work Experience

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| Jan 2020 - Jun 2024 | RedPeak Economics Consulting, Seattle Consultant - Time Series Financial Modeling - Collaborated with legal and economic experts to interpret time series modeling results, assisting with a lawsuit. - Performed comprehensive checks and corroboration of time series models to ensure methodological soundness and reliability. |
| Jun 2022 - Aug 2022 | Amazon, Seattle Economist Intern - Time Series Forecasting - Developed models to forecast advertising revenue |
| Jun 2018 - July 2019 | Indian Statistical Institute, Delhi, India Research Assistant - Prepared the structural code to decompose Debt-GDP ratio into various components |
| Sep 2017 - May 2018 | AIG, Bengaluru, India Junior Manager - Portfolio Optimization Team - Modeled the mortality rates for Terminal Funding Annuities in collaboration with actuaries for pricing the product - Analyzed the effect of economic and geographical factors on the mortality rates - Implemented support vector machine model on textual data to predict complaints |
| Jun 2016 - Jul 2017 | Capgemini, Bengaluru, India Consultant - Data Science Team - Developed models for predicting failure and system leakages in assembly lines, preventing future malfunction. - Errors logged on daily basis were used to analyze parameters and form clusters, CART and multinomial regression models - Built recommendation engine using association rules generated by apriori algorithm |

Teaching Experience

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| Summer 2021 - Fall 2024 | University of Washington, Seattle Instructor - Managerial Economics - Intermediate Macroeconomics - Introduction to Microeconomics - Graduate Math Camp |
| Fall 2022 | University of Washington, Seattle Graduate Teaching Assistant - Macroeconomic Analysis I |
| Winter 2020 - Spring 2021 | University of Washington, Seattle Teaching Assistant - Introduction to Microeconomics - Introduction to Macroeconomics |
| Winter 2021 - Spring 2023 | University of Washington, Seattle Reader/Grader - Advanced Macroeconomics - Investment, Capital and Finance - Topics in Financial Economics - Topics in Monetary Economics - Economic Analysis of the Law |

Research

Sudden Stops And Bank Competition (Job Market Paper)

This study investigates the implications of sudden stops on the competitive landscape of the banking sector. Using data for 46 emerging economies, the study presents evidence of a reduction in banking competition following a sudden stop episode. This paper employs a small open economy model featuring banks that operate under imperfect competition and face an occasionally binding collateral constraint. The entry and exit of banks influence the market power of existing incumbents. The diminishing availability of external funds triggers a contraction in the banking sector, resulting in a reduced number of banks. The resulting decrease in the number of banks amplifies market concentration, empowering surviving institutions to exercise greater pricing power. This drives up loan rates, exacerbating the borrowing costs for firms and households.

Bank Heterogeneity And Imperfect Competition

This paper develops a DSGE open economy model featuring a banking sector with heterogeneous banks, characterized by a Pareto distribution of productivity and subject to occasionally binding collateral constraints on foreign borrowing. The model investigates how bank productivity heterogeneity interacts with external financing conditions, affecting credit supply, firm investment, and macroeconomic stability. The analysis explores the dynamic responses to key shocks, including sudden stops in capital flows, central bank interest rate adjustments, and changes in bank entry and operational costs.

Graduate Coursework

- International Finance
- Empirical Macroeconomics
- Stochastic Modeling
- Financial Markets & Economic Development
- Econometric Theory
- Time Series Analysis
- Machine Learning
- Economic Growth

Scholarships And Certificates

- 2019, 2020 | Provost Richards' Fund for Graduate Students, University of Washington
- May 2015 | Krishna Raj Fellowship for conducting field research - Centre for Development Economics
- 2010- 2013 | Central Sector Scholarship for College and University Students - Government of India

Programming Skills

R, Python, STATA, EViews, MATLAB, SAS

References

Fabio Ghironi (Chair)

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Theo Eicher (Committee)

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