

## **Abida Naurin, PhD**

PIDE School of Economics, Pakistan Institute of Development Economics (PIDE),  
Quaid-e-Azam University Campus, Islamabad, Pakistan.

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### **EDUCATION**

1. Ph.D. in Econometrics (2022), Pakistan Institute of Development Economics (PIDE), Islamabad, Pakistan. Thesis Title: “Evaluation of Causality Methods and Tests for Panel Data” Supervised by Prof. Dr Asad Zaman and Dr. Ahsan Ul Haq.
2. M.Phil. in Econometrics (2015), Pakistan Institute of Development Economics (PIDE), Islamabad, Pakistan. Thesis Title: “Impact of Oil price and its Volatility on CPI and Stock Market Index in case of Pakistan: Bivariate E-GARCH Model” Supervised by Prof. Dr Abdul Qayyum.
3. Masters in Economics, 2012, Punjab University, Lahore, Pakistan.

### **RESEARCH INTERESTS**

- a) Theoretical Econometrics (Econometrics Methods, Structural Equation Modelling, Asymptotic Theory and Simulations, Quantitative Foundation for Econometrics).
- b) Applied Econometrics (Panel Data Analysis, Time Series Methods, Research Methods, Forecasting, Financial Econometrics).

### **ACADEMIC POSITIONS**

1. Research Associate (2021-2022), at Pakistan Institute of Development Economics (PIDE) Islamabad.
2. Visiting Lecturer 2021 (09-2021 to 02-2022), “Research Methods” at Department of Economics in COMSATS University, Islamabad.
3. Research Fellow (2019-2020), Economics Section at Cardiff Business School, Cardiff University, Wales. UK.
4. Visiting Lecturer (2017-2018), “Introduction to Statistics” at Department of International Relation in National Defense University, Islamabad.
5. Research Assistant, Project of “Surveys of Impacts of COVID-19 on Households in CAREC Member Countries: Pakistan” at PIDE.
6. Research Assistant (2018), Project in Socio-Economic Division at the Centre of

Excellence-CPEC (CoE-CPEC), Islamabad.

7. Research Assistant (2017-18), Department of Econometrics and Statistics at Pakistan Institute of Development Economics (PIDE) Islamabad,
8. Lecturer of Economics (CTI) 2012-2013, Govt. Degree College for Women Fort Abbas.

### **SELECTED PUBLICATIONS (Published/Submitted/Working)**

1. Government and Household Expenditure on Education: The Role of Credit Constraint is published by Pakistan Journal of Humanities and Social Sciences, Volume 9, Number 3, 2021 Pages 435–446, <https://journals.internationalrasd.org/index.php/pjhss/article/view/371>
2. On the Causality Between Household and Government Spending on Education: Evidence from a panel of 40 countries" received revision from International Impact Factor journal "Empirical Economics" under process of publication.
3. Impact of Oil Price and its Volatility on CPI of Pakistan: Bivariate EGARCH Model is published by Research Journal of Social Sciences, Volume 5, No. 2, pp.155-176
4. Impact of Oil Price and its volatility on Stock Market of Pakistan: Bivariate EGARCH Model" is published as a working paper on Ideas RePEc MPRA Paper and under review in journal "Resources Policy" (Impact factor 3.95).  
<https://ideas.repec.org/p/pramprapa/69774.html>
5. The impact of Railway's Development on Economic Growth through CPEC: A Case Study of Pakistan" is a Research Project under Competitive Policy Research Grant - 2017/2018 Regional Connectivity Division at the Centre of Excellence- CPEC (CoE-CPEC).

### **SOFTWARE SKILLS**

- R and R studio
- STATA, Mat.Lab
- SmartPLS, SPSS, Amos
- Ox-Metrics, E-Views
- MS Office, Excel, Net. Logo

References will be provided on request.



