Curriculum Vitae for John Landon-Lane
September, 2017

Present Position

Associate Professor
Department of Economics
Rutgers University
75 Hamilton Street,
New Brunswick, NJ 08901
USA

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Personal Information

Date of Birth: 29 July, 1969
Citizenship: New Zealand, US.

Major Fields of Concentration

Econometrics: Time Series, Labor and Wage Mobility, and Bayesian methods
Macroeconomics: Real Business Cycles, Growth, Monetary History, and Financial Crises

Employment History

Date	Job Title	Employer
July 1998 – Sept., 2001	Lecturer	The University of New South Wales, Sydney, Australia
Sept. 2001 – June, 2009	Assistant Prof.	Rutgers, The State University of New Jersey, New Jersey, USA.
July 2009 – present	Associate Prof.	Rutgers, The State University of New Jersey, New Jersey, USA.

EDUCATION

Degree	Field	Institution	Year
Ph. D.	Economics	The University of Minnesota	1998
M.A.	Economics	The University of Minnesota	1997
M.Comm. (Hons – 1st Class)	Economics	The University of Canterbury (NZ)	1993
B.Sc. (Hons – 2nd Class, 1st Division)	Mathematics	The University of Canterbury (NZ)	1991

EDITORIAL SERVICES

Referee:

American Economic Journal: Macroeconomics, Econometrica, Economic Inquiry, Economic Modelling, European Economic Review, Explorations in Economic History, International Journal of Central Banking, International Journal of Forecasting, Economic Record, Journal of Applied Econometrics, Journal of Econometrics, Journal of Economics and Business, Journal of Economics and Business Statistics, Journal of Economic Integration, Journal of Economic Surveys, Medical Decision Making, National Tax Journal, Regional Studies, Review of Economic Studies, Southern Economic Journal, World Politics.

PROFESSIONAL SERVICE

University Service

- Faculty Representative, Chancellor's Council on Transfer Students, 2017 -
- Faculty representative, School of Arts and Sciences Convocation Taskforce, 2014-2105.
- Director of Undergraduate Studies, Department of Economics, 2012-present.
- Member, School of Arts and Sciences, Curriculum Committee, 2012-present.
- Member, School of Arts and Sciences, Reappointments A&P Committee – Social and Behavioral Sciences, 2010-2014.
- Member (Social and Behavioral Sciences representative) of Advisory Committee for Instructional Computing, 2005-2006.
- Member of Graduate Admissions Committee for Department of Economics, Rutgers University 2001/2002, 2002/2003, 2003/2004, 2004/2005, 2005/2006, 2007/2008, 2008/2009.
- Member of Sidney Simon Grant Committee, 2007/2008, Department of Economics, Rutgers University.
- Member of Department of Economics Executive Committee, 2008 – present.
- Member of Applied Micro Job Search sub-committee 2004-2005.
- Member of Macroeconomics Job Search sub-committee 2007-2008.
- Member of Econometrics Job Search sub-committee 2003-2004, 2013-2014, 2014-2015.

GRANTS

- Australian Research Council Large Grants, "Modelling of Economic Time Series using Vector Autoregressions: Extensions, Forecast, Evaluations and Applications", 2000-2002, AUD$145,287, co-principle investigator (other co-PI's were R. Bewley, M. Yang and G. Elliot).
- Rutgers University Research Council Grant, "The Impact of Labor on Growth and Development," 2002-2003, $3500, principal investigator.
- Rutgers University Research Council Grant, "Policy Analysis in the presence of Trend Breaks," 2003-2004, $2500, principal investigator.
- Rutgers University Research Council Grant, "Testing for Structural Breaks in Markov Chains," 2004-2005, $2050, principal investigator.
- Rutgers University Research Council Grant, "Incorporating Covariates into Markov Chain Models," 2005-2006, $2200, principal investigator.
- Rutgers University Research Council Grant, "Full Information Estimation of DSGE Models," 2006-2007, $1500, principal investigator.
- Rutgers University Research Council Grant, "Bayesian Variable Selection in Cointegrated Vector Autoregression Models," 2008-2009, $1700, principal investigator.

PUBLISHED RESEARCH

Journals (peer reviewed)

Forthcoming

"Vulnerability to Poverty: Tajikistan during and after the Global Financial Crisis," (joint with Ira Gang, Ksenia Gatsova, and Myeong-Su Yun) accepted for publication in *Social Indicators Research*. (Published online, 7/20/2017, DOI: 10.1007/s11205-017-1689-y)

"An Index of the Yields of Junk Bonds: 1910-1955," (with Hugh Rockoff, Peter Basile, and Sun Wan Kan) accepted for publication in *Journal of Economic History*. (Projected publication date: December 2017)

Published

"What explains house price booms: History and empirical evidence," (with M.D. Bordo) *Macroeconomic Analysis and International Finance,* Vol 23, Emerald Group Publishing, Feb, 2014.

"Directional mobility of debt ratings," (with S.K. Baumik) *Borsa Istanbul Review* 13(4), 67—78, 2013.

"Migration as a substitute for Informal Sector Activities: Evidence from Tajikistan," (with Ira N. Gang and Ilhom Abdulloev) , *Research in Labour Economics*, vol 34, 2012.

"The banking panics in the United States in the 1930s: some lessons for today," (with M.D. Bordo) *Oxford Review of Economic Policy*, 26(3), pp486-509, Autumn 2010.

"Deflation, Productivity Shocks and Gold: Evidence from the 1880-1914 Period," (with M.D. Bordo and A. Redish) *Open Economies Review*, 21(4), pp515—546, September 2010.

"Long-Run Growth in the OECD: A Test of the Parallel Growth Paths Hypothesis," (with Peter Robertson) *Explorations in Economic History*, 46(3), pp 346-355, July 2009.

"Measuring Income Assimilation of Migrants to Germany," (with I. Gang and M-S. Yun) *Schmollers Jahrbuch (Journal of Applied Social Science Studies)*, 129(2), pp 333-342, June, 2009.

"Factor Accumulation and Growth Miracles in a Two-Sector Model Neoclassical Growth Model," (with P. Robertson) *The Manchester School* **77(2)** pp 153-170, March 2009.

"Bayesian Estimation and Evaluation of the Segmented Markets Friction in Equilibrium Monetary Models," (joint with Filippo Occhino) *Journal of Macroeconomics*, 30(1) pp 444-461, March 2008.

"The origin and diffusion of shocks to regional interest rates in the United States, 1880—2002," (with Hugh Rockoff) *Explorations in Economic History*, **44(3)**, pp 487—500, July, 2007.

"Reassessing the Impact of Barriers to Capital Accumulation on International Income Differences," (joint with Peter Robertson) , *International Economic Review*, **48(1),** pp 147-161, 2007.

"Hope springs eternal… French bondholders and the Soviet Repudiation (1915-1919)," (joint with Kim Oosterlinck) *Review of Finance*, **10(4)**, 2006.

"Inter-State Dynamics of Invention Activities, 1930-2000," (joint with Catherine Co and Myeong-Su Yun), *Journal of Applied Econometrics*, **21(8)**, pp 1111-1134, 2006.

"How Could Everyone have been so wrong?: Forecasting the Great Depression with the railroads." (with Adam Klug and Eugene White) *Explorations in Economic History* **42** p. 27-55, 2005.

"Gender Differences in German Upward Income Mobility," (with Ira Gang and Myeong-Su Yun), *Schmollers Jahrbuch (Journal of Applied Social Science Studies)* **123**(1), p3-14, 2003.

"Inverting the Hodrick-Prescott Filter" *Computational Economics* **20**(3), p117-138, December 2002.

Contributed Chapters in Edited Volumes (peer reviewed)

"Hope Springs Eternal – French Bond Holders and the Soviet Repudiation (1915-1919)," (with K. Oosterlinck) in R.W. Kolb (editor) *The Economics of Sovereign Debt: Series no. 327 Three Volume Set The International Library of Critical Writings in Economics series*, Edward Elgar Press, Cheltenham, UK, 2016, ISBN 978-1-78536 -057-2. (Reprint of "Hope springs eternal… French bondholders and the Soviet Repudiation (1915-1919)," (joint with Kim Oosterlinck) *Review of Finance*, **10(4)**, 2006.)

"Would Large Scale Asset Purchases have helped in the 1930's? An investigation of the responsiveness of bond yields from the 1930's to changes in Debt levels," in Owen F. Humpage (ed) *Current Federal Policy Under the Lens of Economic History: Essays to Commemorate the Federal Reserve System's Centennial*, Cambridge University Press, New York, NY, February, 2015, ISBN 978-1-107-09909-8.

"Does Expansionary Monetary Policy Cause Asset Price Booms; Some Historical and Empirical Evidence," (with M.D. Bordo), in S. Bauducco, L. Christiano, and C. Raddatz (eds) *Macroeconomic and Financial Stability: Challenges for Monetary Policy*, Central Bank of Chile, Santiago, Chile, 2014, ISBN 978-956-7421-45-9.

"Exits from Recessions: The US Experience, 1920 – 2007," (with M.D. Bordo) in *No Way Out: Persistent Government Interventions in the Great Contraction* (V.R. Reinhart (Ed)), pages 117 – 162, AEI Press, Washington D.C., February 2013, ISBN 978-0-8447-4358-5.

"The banking panics in the United States in the 1930s: some lessons for today," (with M.D. Bordo) in *The Great Depression of the 1930's: Lessons for Today* (N. Crafts and P. Fearon (eds)), Oxford University Press, 2013, ISBN 978-0-19966-318-7.

"The Global Financial Crisis: Is it Unprecedented," (with Michael D. Bordo) in *Global Economic Crisis: Impacts, Transmission and Recovery* (M. Obstfeld, D. Cho, and A. Mason (eds)), pages 19 – 57, Edward Elgar, Cheltenham, UK, 2012, ISBN 978-1-78100-629-0.

"Migration as a substitute for Informal Sector Activities: Evidence from Tajikistan," (with Ira N. Gang and Ilhom Abdulloev) , *Research in Labour Economics*, vol 34, 2012.

"Droughts, Floods, and Financial Distress in the United States," (with H. Rockoff and R. Steckel) in *The Economics of Climate Change* (G.D. Libecap and R. H. Steckel (eds)), National Bureau of Economic Research Conference report, University of Chicago Press, Chicago, 2011, ISBN 978-0-226-47988-0.

"Money and Interest Rates in the United States during the Great Depression,(joint with P.F. Basile and H. Rockoff), *Monetary and Banking History: Essays in honor of Forrest Capie* (G. Wood, T.C. Mills, and N. Crafts (eds)), pages 135 – 158, Routledge International Studies in Money and Banking, Routledge Press, London, 2011, ISBN 978-0-415-45146-8.

"Good versus Bad deflation: Lessons from the gold standard era," (with Michael Bordo and Angela Redish), *Monetary Policy in Low-Inflation Economies* (D. Altig and E. Nosal (eds)), pages 127 – 175, New York, Cambridge University Press, 2009, ISBN 0 521 84850 4.

"Regional interest rates within a monetary union: Lessons from the United States," (with Hugh Rockoff) *Building the Financial Foundations of the Euro - Experiences and Challenges* (Lars Jonung, Christoph Walkner and Max Watson eds), pages 193—215, Routledge Press, June 2008.

"From Monetary Union to Financial Union in the United States," (with Hugh Rockoff) in L Jonung and J. Nautz (Eds) *Conflict Potentials in Monetary Unions*, pages 51—72, Franz Steiner Verlag, Stuttgart, 2007.

"The Informal Sector during Crisis and Transition," (joint with Ira Gang and Ralitza Dimova) in Guha-Khasnobis B. and R. Kanbur (eds) *Informal Labour Markets and Development*, pages 88—108, Palgrave-McMillan Press, September, 2006

"Populate or Perish: Scale, Growth and Australia's Post-War Immigration" (with Peter Robertson) in Levy, A. and J.R. Faria (Eds) *Economic Growth, Inequality and Migration*, pages 215—234, Edward Elgar Press, Cheltenham, UK, 2002.

Proceedings (peer reviewed)

"A Full Information Bayesian Approach to the Evaluation and Estimation of DSGE Models," *2006 Proceedings of the American Statistical Association*, Bayesian Statistical Science Section [CD-ROM], Alexandria, VA: American Statistical Association: pp. 72-78.

Reserve Bank of New Zealand Working Papers

"Housing Markets and Migration in New Zealand, 1962-2006" (with A. Coleman) *Reserve Bank of New Zealand Working Paper 2007/12*.

Book Reviews

"Recursive Macroeconomic Theory," in *Economic Record* 77 (237) June 2001, p215-216.

NBER Working Papers

September 2015	**Towards a History of the Junk Bond Market, 1910-1955.** with P. Basile, Kan, S.W. and Hugh Rockoff.: w 21559. (DOI) 10.3386/w21559
October 2013	**What Explains House Price Booms?: History and Empirical Evidence.** with Michael D. Bordo: w19584, (DOI): 10.3386/w19584.
	Does Expansionary Monetary Policy Cause Asset Price Booms; Some Historical and Empirical Evidence with Michael D. Bordo: w19585, (DOI) 10.3386/w19585
December 2010	**The Global Financial Crisis of 2007-08: Is it Unprecedented?** with Michael D. Bordo: w16589, (DOI): 10.3386/w16589.
September 2010	**The Lessons from the Banking Panics in the United States in the 1930s for the Financial Crisis of 2007-2008** with Michael D. Bordo: w16365, (DOI): 10.3386/w16365.
July 2010	**Money and Interest Rates in the United States during the Great Depression** with Peter F. Basile, Hugh Rockoff: w16204, (DOI): 10.3386/w16204.
February 2010	**Exits from Recessions: The U.S. Experience 1920-2007** with Michael D. Bordo: w15731, (DOI): 10.3386/w15731.
December 2009	**Droughts, Floods and Financial Distress in the United States** with Hugh Rockoff, Richard H. Steckel: w15596, (DOI): 10.3386/w15596
November 2004	**Monetary Policy and Regional Interest Rates in the United States, 1880-2002** with Hugh Rockoff: w10924, (DOI): 10.3386/w10924
February 2004	**Good versus Bad Deflation: Lessons from the Gold Standard Era** with Michael D. Bordo, Angela Redish: w10329, (DOI): 10.3386/w10329
June 2002	**How Could Everyone Have Been So Wrong? Forecasting the Great Depression with the Railroads** with Eugene N. White, Adam Klug: w9011, (DOI): 10.3386/w9011
May 1996 (updated 2013)	**The Paradox of Planning: The Controlled Materials Plan of World War II** with Hugh Rockoff: h0083, (DOI): 10.3386/h0083.

CURRENT RESEARCH

Working Papers and Projects

Current Projects

Unconventional Monetary Policy during the 1930s – This project looks at the impact large asset purchases by the Federal Reserve had on interest rates during the 1930's. This project is related to the project on High Yield Bonds.

Junk Bond Yields – This project aims to fill in the gap between the Junk Bond yield index we created from 1910 to 1955 and the Junk bond yield indexes that are commercially available starting in 1982.

Liquidity Traps in the 1930's – Was the US in a liquidity trap during the late 1930's. Using our Junk bond yield index we can show that monetary policy could have had an impact on the real economy. This project (joint with Hugh Rockoff) investigates the impacts on the real economy of monetary policy during the late 1930's when it is argued the US was in a liquidity trap.

Impacts of Information on Sovereign Bonds – Using a newly discovered bond price series from the 1860s and 1870s we look at the impact of news on sovereign bonds traded on the London exchange during this period. A time varying VAR with stochastic volatility is estimated using Bayesian methods to investigate the impact news has on bond yields and risk measures. Data augmentation methods are used to deal with missing values.

Contagion in South America during the 1930's – Using the methods developed in the previous project we look at why debt defaults in South America did not adversely affect Brazilian bond yields during this period.

RESEARCH PRESENTATIONS

Academic and Professional Meetings

Plenary Presentations

- 5th International Conference of German Socio Economic Panel Users, July 3-4, 2002, Berlin, Germany.

Contributed Presentations

- Computing in Economics and Finance: Annual Meetings of the Computational Economics Society, Boston College, 1999
- Australasian Meetings of the Econometric Society, Sydney, 1999
- Computing in Economics and Finance: Annual Meetings of the Computational Economics Society, University Pompeu Fabra, 2000
- New Zealand Econometric Study Group, Winter Meetings, University of Canterbury, 2000.
- 8th World Congress of the Econometric Society, University of Washington, 2000
- Computing in Economics and Finance, Annual Meetings of the Computatioal Economics Society, Aix-en-Provence, France 2002.
- Royal Economic Society Annual Meetings, Coventry UK, April 2003.

- Expert Group on Development Issues and World Institute for Development Economics Research Conference – Unlocking Human Potential: Linking the Informal and Formal Sectors, Helsinki, Finland, September, 2004.
- North American Summer Meetings of the Econometric Society, Providence, RI, June 2004.
- North American Winter Meetings of the Econometric Society, Philadelphia, PA, January 2005.
- Computing in Economics and Finance, CEF2005, Washington DC, June 2005.
- The 2006 ECFIN research conference *Adjustment under monetary unions: Financial market issues* , Brussels, 7 - 8 September 2006
- Annual Meeting of the American Statistical Association -- Joint Statistical Meetings, Seattle, 2006
- Computing in Economics and Finance, CEF2007, Montreal, June 2007
- North American Summer Meetings of the Econometrics Society, Durham, NC, June 2007
- North American Winter Meetings of the Econometrics Society, San Francisco, CA, January, 2009
- Second Conference of Transnationality of Migrants (Marie Curie RTN); Louvain-la-Neuve, 23 - 24 January 2009
- Climate Change: Past and Present, NBER, Boston MA, May 2009
- Financial Crises and the Real Economy in Historical Perspective, Santa Clara, March 2010.
- Swiss National Bank Research Conference, Monetary Policy after the Financial Crisis, Zurich, September 2010.
- Reserve Bank of New Zealand Conference, Macro Policies after the Crisis, Wellington, New Zealand, December 2011.
- 17th Annual International Conference on Macroeconomic Analysis and International Finance, Rethymno, Crete, June 2013.
- UNU-WIDER Conference: Inequality – Measurement, Trends, Impacts, and Policies, 5-6 September 2014, Helsinki, Finland.

Invited Seminars

Australian National University , Federal Reserve Bank of St Louis, LeHigh University, Louisiana State University, Monash University, Oakland University, Oberlin College, Penn State University, Reserve Bank of New Zealand, Rice University, Tulane University, University of Adelaide, University of British Columbia, University of Canterbury, University of Delaware, University of Melbourne, University of Sydney, University of Victoria, Canada, Victoria University of Wellington.

STUDENT ADVISING

Undergraduate Honors Theses – Main Adviser

Christopher Russo, 2016, Undergraduate Honors Thesis, Economics, "Estimating Asset Price Models with Missing Data: A Bayesian Approach Using Data Augmentation"

Willian Buenzle, 2015, Undergraduate Honors Thesis, Economics, "Post-war Recovery and the Analysis of Official Development Assistance"

Ana Laura Dias, 2014, Undergraduate Honors Thesis, Economics, "Economic Growth and Inequality"

Zachary LaPorta, 2014, Undergraduate Honors Thesis, Economics, “Using Structural Vector Autoregression Techniques to Model the Australian Housing Market between Q3 1986 and Q2 2005”

Michelle Lee, 2014, Undergraduate Honors Thesis, Economics, "Women of Color in the Great Recession"

Patrick Newman, Undergraduate Honors Thesis, 2013, Economics, “Deflation and Annual Economic Activity in the United States before WWI (1800-1913)”

Shafat Alam, Undergraduate Honors Thesis, 2013, Economics, "The Role of Productive Growth in Growth Miracles”

Christopher Mischaikow, 2012, Undergraduate Honors Thesis, Main adviser, Economics, "Asset Bubbles and Trade Volume"

Doctoral – Main Adviser

Mark Avery, Current, Main Adviser, “Essays on Macroeconomics”.

Maria Sole Pagliari, Current, PhD, “Essays on International Capital Flows”.

Xi Zhang, 2017, PhD, Main Adviser, "Essays on Risk Management of Financial Market with Bayesian Estimation"

Dong-Whan Ko, 2015, PhD, Main adviser, "Segmented Labor Markets and Monetary Policy"

Daisuke Goto, 2014, PhD, Main adviser, "Empirical and Experimental Approaches to Nonoptimal Allocations of Goods and Services"

Seung Moon Lee, 2011, PhD, Main adviser, "Essays on New Keynesian Models"

Noha Emara, 2009, Phd, Main adviser, "Essays on Inflation Volatility and Economic Growth"

Doctoral – Secondary Adviser

Niccolo Battistini, 2017, PhD, Committee Member, "Essays on Sovereign Debt in the Euro Area"

Kihwan Kim, 2016, PhD, Committee Member, "Essays on Forecasting Macroeconomic and Financial Variables using Mixed Frequency Data"

Yang Li, 2016, PhD, Committee Member, "Three essays on financial fragility and regulation"

Elena Stolpovsky, 2016, PhD, Committee Member, "Family Labor Supply, Migration, and Marriage: Theory and Econometric Analysis"

Roque Montero, 2016, PhD, Committee Member, "Forecasting and Monetary Policy Analysis: New Empirical Evidence"

Cheng Gao , 2015, PhD, Committee Member, "High Frequency Trading, Hidden Orders and Market Quality in Equities"

Georgia Bush, 2015, PhD, Committee Member, "Essays on capital flows, and banking sector experience effects and knowledge spillovers "

Ilhom Abdulloev, 2013, PhD, Committee Member, "Impact of Emigration on Professional Education, Labor Supply and Informal Sector Activities"

Demet Tunali, 2012, PhD, Committee member, Economics, "Essays on Monetary Economics"

Jeehyun Park, 2012, PhD, Committee Member, "Essays on Bayesian Inference of Time-Series and Ordered Panel Data Models"

Kaveh Akram, 2011, PhD, committee member, economics, "Essays in Semiparametric Econometrics Theory and Applications"

Adam Gulan, 2011, PhD, Committee Member, "Essays in International Macroeconomics"

Shilaing Li, 2011,PhD, Committee Member, "Three Essays on Econometrics: Asymmetric Exponential Power Distribution, Econometric Computation and Multifactor Model"

Yoichi Otsubo, 2011, PhD, Committee Member, "Essays on Empirical Market Microstructure"

Haruhiko Shimizu, 2011, PhD, Committee Member, "Essays on Bayesian Inference in Regression Models with Non-Normal Error Terms"

Emel Yildirum, 2011, PhD, Committee Member, "Three essays in Applied Econometrics"

Raul Hernandez Baez, 2011, PhD, Committee Member, "Essays in Interest Rates, Pension Funds and Monetary Policy in Emerging Economies"

Ji Yon Lee, 2011, PhD, Committee Member, "A Semiparametric Capital Asset Pricing Model With Liquidity And Its Application"

Lili Cai, 2010, Phd, Committee Member, "Essays on Financial Econometrics"

Andres Fernandez, 2010, PhD, Committee member, Economics, "Essays on Aggregate Fluctuations in Emerging Economies"

Nii Ayi Armah, 2009, Phd, Committee Member, "Essays on Forecasting"

Xianghua Liu, 2009, Phd, Committee Member, "Essays on Bayesian Inference in Financial Economics"

Chan Shen, 2009, Phd, Committee Member, "Healthcare Decisions: Formulation and Application of Semiparametric Methods"

Guo Chen, 2009, Phd, Committee Member, "Essays on Model Selection using Bayesian Inference"

MD Rabby, 2008, Phd, Committee Member, "Essays on the Post 9/11 Labor Markets for "Muslims" in the West -Evidence from the U.S. and the U.K"

Yoko Ibuka, 2008, Phd, Committee Member, "Models in Finance and Medicine using Bayesian Inference"

Leah Traub, 2007, Phd, Committee Member, "Empirical Essays in International Financial Markets"

Arnina Abazi, 2007, PhD, Committee member, Economics, "Bayesian and Classical Inference of Risk with Applications"

Bodi Ganguli, 2007, Phd, Committee Member, "Essays on International Trade, Protectionism and Financial Flows"

Maria Lauve, 2007, Phd, Committee Member, "Demand Estimation and Policy Implications in Markets for Casino Gaming and Electricity"

Hyesun Kim, 2006, Phd, Committee Member, "The Role of Econometrics in Policy Evaluations: The Liquidity Trap Case"

Saubhik Deb, 2005, PhD, Committee member, Economics, "Essays on Crises and Recoveries"

Sonal Dhingra, 2005, PhD, Committee member, Economics, "Capital markets: Access and Denial"

Masters – Main Adviser

Hanbing Shi, 2017, MA, Main adviser, "Identifying the Existence of Long-Run Convergence Clubs"

Ji Wang, 2015, MA, Main adviser, "Can the Yield Curve Still predict U.S. Economic Activity?"

Francisco Ormazabel, 2013, MA, Main adviser, "A Comparison of Monetary Policy Rules for Chile"

Devadutta Basu, 2011, MA, Main adviser, "Monetary policy transmission and regime switches in India: Application of SVAR and MS-VAR Models"

Xiaoxiao Gu, 2011, MA, Main adviser, "Estimating Exchange rate pass-through for China"

Elsa Izaguirre-Vivar, 2008, MA, Main adviser, "Markov Switching Models: Applications to Peruvian Real GDP and U.S. Consumption: 1984-2007"

Sebnem Kulaksizglu, 2008, MA, Main Adviser, "Modeling the Relation between U.S. Excess Money Growth and Inflation with a Smooth Transition Regression Model"

Iljin Sung, 2008, MA, Main Adviser, "The Determinants of Aggregate Health Care Expenditure: Re-examination of Newhouse's conjecture"

Julia Moran, 2004, MA, Main Advisor, "A Comparison of Real Estate Selling Methods"

Mehmet Adar, 2003, MA, Main adviser, Economics, “The Expectations Theory of Interest Rates in the U.S. at the Short-End of the Maturity Spectrum”

Aparajayo Banerjee, 2003, MA, "An inquiry into the GARCH structure of American Healthcare Stocks"

Masters – Secondary Adviser

Phillip Roth, 2015, MA, committee member, "Investors Make Bottoms; Traders Make Tops: An Analysis of Technical Indicators That Show How The Attitudes and Activities Of Stock Market Participants Aid Forecasting"

Gwendolyn De Baca, 2014, MA, Committee member, "The Evolution of Sovereign Credit Spread Dynamics: August 2004-September 2011"

Meenal Singh, 2013, MA, committee member, "Stock Market liquidity: A Comparison of NYSE and NASDAQ listed securities"

Paul Huzarski, 2012, MA, Committee member, "Econometric Analysis of the Bank of America Stock Price Before and After the Financial Crisis in 2007"

Gulin Cakmak, 2009, MA, Committee member, "Turkish Assimilation: A Cross-Country Study"

Nuttanan Wichitaksorn, 2009, MA, Committee member, "A Bayesian Analysis of Tobit Model with Non-Gaussian Error: The Case of Three-Parameter Asymmetric Laplace Distribution"

Sharad Bhasker, 2008, MA, Committee member, "Financial Market Interdependence: The Copla-GARCH Model"

Berna Falay, 2008, MA, Committee member, "Intergenerational Income Mobility: A Comparison of East and West Germany"

Stonier Grunow, 2007, MA, Committee member, "Reciprocal Feedback of Unemployment Levels and Primary and Secondary Education Spending"

Ibrahim Bakir, 2005, MA, Committee member, "Trade Effects of Turkey's Accession to the European Customs Union"

Seo Yeon Hong, 2005, MA, Committee member, "Application of CKLS Model with ARMA-GARCH Errors to Weekly Data on Foreign Exchange Rates"

Iryna Kosse, 2004, MA, Committee member, "The Russian Military: Education and the Draft (Income Inequality)"
Volodymyr Kosse, 2004, MA, Committee member, "Estimation of Intertemporal Elasticity of Substitution Coefficient and Testing Constancy of this Coefficient over Time"

Anindita Basu, 2004, MA, Committee member, "The Duration of Private Insurance in the Light of Welfare Measure in 1996"

Vinay Kim, 2003, MA, Committee member, "The Effectiveness of Stock Analysts' Sell Recommendations: An Econometric Investigation"

Timothy Wilson, 2003, MA, Committee member, "An Empirical Test for the Profitability of Intertemporal Price Discrimination"

Dhiman Das, 2003, MA, "A Bayesian Algorithm for a Markov Switching GARCH Model"

Seungil Kim, 2003, MA, "Tests of Expectations Hypothesis: The Case of Korea"

Mark Goldhammer, 2002, MA, Committee Member, "Premium to Academic AcHievement and Endogenous Choice of College Major"
