

CURRICULUM VITAE, AUGUST 2021

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EDUCATION

New York University: Department of Economics, Graduate School of Arts and Sciences.

Ph.D. in Economics, 1990.

University of Pennsylvania: School of Arts and Sciences.

B.A. in Economics and B.A. in Russian Language and Literature, 1982.

ACADEMIC POSITIONS

East Carolina University: Department of Economics, College of Arts and Sciences, 1992–present.

Graduate Program Director, 2016–; Promoted to Professor in 2005; Tenured and promoted to Associate Professor in 1998; Assistant Professor on tenure track, 1992–1998. Teaching courses in Econometrics, Forecasting, Finance, Monetary Economics, Microeconomics, and Macroeconomics.

University of Delaware: Department of Economics, College of Business, 1990–1992.

Two years on tenure-track as Assistant Professor. Taught courses in Microeconomic and Macroeconomic Theory, and Econometrics.

New York University: Department of Economics, Summers 1990/91.

Adjunct Assistant Professor. Taught M.A. courses in Statistics, Econometrics, and Microeconomic Theory.

EDITORIAL POSITIONS

Associate Editor, *Applied Economics*, 2001–present.

Associate Editor, *Eastern Economic Journal*, 2002–present.

Associate Editor, *Studies in Nonlinear Dynamics and Econometrics*, 2001–present.

PUBLICATIONS

“Mortgage Spreads, House Prices, and Business Cycles in Emerging Countries,” with J. Horvath. *Journal of International Money and Finance*, 115, 2021, 102370.

Special issue of *Studies in Nonlinear Dynamics & Econometrics* in honor J.B. Ramsey, guest editor, volume 20, issue 4, 2016

“Oil-Price Density Forecasts of GDP,” with F. Ravazzolo, *Studies in Nonlinear Dynamics & Econometrics*, 20, 2016, 441–453.

“Equity Returns and Business Cycles in Small Open Economies,” with M.R. Jahan-Parvar and X. Liu, *Journal of Money, Credit, and Banking*, 45, 2013, 1117–1146.

“Oil and US GDP: A Real-Time Out-of-Sample Examination,” with F. Ravazzolo, *Journal of Money, Credit, and Banking*, 45, 2013, 449–463

“An Empirical Investigation of Stock Market Behavior in Middle East and North Africa,” with A.-R. Cheng and M.R. Jahan-Parvar, *Journal of Empirical Finance*, 17, 2010, 413–427.

“Reconsideration of the Markov Chain Evidence on Unemployment Rate Asymmetry,” *Studies in Nonlinear Dynamics and Econometrics*, 12, 2008, No. 3, Article 6: www.bepress.com/snnde/vol12/iss3/art6

“Out-of-Sample Forecasting of Unemployment Rates with Pooled STVECM Forecasts,” with C. Milas, *International Journal of Forecasting*, 24, 2008, 101–121.

“Comments on ‘Structural Change in Macroeconomic Time Series: A Complex Systems Perspective’, by M.J. Hinich, J. Foster, and P. Wild,” *Journal of Macroeconomics*, 28, 2006, 151–153.

Nonlinear Time Series Analysis of Business Cycles, editor, with C. Milas and D. van Dijk, in Elsevier *Contributions to Economic Analysis* series, 276, Amsterdam, 2006.

“An Examination of the Asymmetric Effects of Money Supply Shocks in the Pre-World War I and Interwar Periods,” with R.E. Parker, *Economic Inquiry*, 42, 2004, 88–100.

“A Multivariate STAR Analysis of the Relationship Between Money and Output,” with D. van Dijk and P.H. Franses, *Macroeconomic Dynamics*, 5, 2001, 506–532

“Review of *Forecasting Non-stationary Economic Time Series*,” *Journal of Economic Literature*, 39, 2001, 570–572.

“Independence and Changes in the Size Distribution of Income,” in Slottje, D. (ed.) *Festschrift for C. Dagum*, Springer-Verlag, 1999, 345–358.

Nonlinear Time Series Analysis of Economic and Financial Data, editor, Kluwer Academic Publishers, 1999. Now published by Springer.

“Higher-Order Residual Analysis for Simple Bilinear and Threshold Autoregressive Models with the *TR* Test,” in Rothman, P. (ed.) *Nonlinear Time Series Analysis of Economic and Financial Data*, Kluwer Academic Publishers, 1999, 357–367.

“A Frequency Domain Test of Time Reversibility,” with M.J. Hinich, *Macroeconomic Dynamics*, 2, 1998, 72–88.

- “Forecasting Asymmetric Unemployment Rates,” *Review of Economics and Statistics*, 80, 1998, 164–168.
- “The Current Depth of Recession and Unemployment Rate Forecasts,” with R.E. Parker, *Studies in Nonlinear Dynamics and Econometrics*, 2, 1998, 151–158.
- “Is the Size Distribution of Income Stationary?” *Research on Economic Inequality*, 8, 1998, 1–12.
- “More Uncertainty About the Unit Root in U.S. Real GNP,” *Journal of Macroeconomics*, 19, 1997, 771–780.
- “FORTRAN Programs for Running the TR Test: A Guide and Examples,” *Studies in Nonlinear Dynamics and Econometrics*, 1, 1997, 203–208.
- “Time Reversibility,” with J.B. Ramsey, in *Business Cycles and Depressions: an Encyclopedia*, D. Glasner (ed.), Garland Press, 1997, 684–686.
- “International Evidence on Business Cycle Nonlinearity,” in *Nonlinear Dynamics and Economics. Proceedings of the Tenth International Symposium in Economic Theory and Econometrics*, Barnett, W.A., A.P. Kirman, and M. Salmon (eds.), Cambridge University Press, 1996, 333–341. Also published in *1993 Proceedings of the American Statistical Association Business and Economic Statistics Section*, 238–243.
- “Further Evidence on the Stabilization of Postwar Economic Fluctuations,” with R.E. Parker, *Journal of Macroeconomics*, 18, 1996, 289–298.
- “Time Irreversibility and Business Cycle Asymmetry,” with J.B. Ramsey, *Journal of Money, Credit, and Banking*, 28, 1996, 1–21.
- “Review of *Chaotic Dynamics*,” *Journal of Economic Behavior and Organization* *Journal of Economic Behavior and Organization*, 26, 1995, 308–310.
- “A Reappraisal of Parity Reversion for U.K. Real Exchange Rates,” with N. Crato, *Applied Economics Letters*, 1, 1994, 139–141.
- “Time Irreversible Stock Returns,” in *Business Cycles: Theory and Empirical Methods* *Business Cycles: Theory and Empirical Methods*, Semmler, W. (ed.), Kluwer Academic Publishers, 1994, 389–403.
- “Fractional Integration Analysis of Long-Run Behavior for U.S. Macroeconomic Time Series,” with N. Crato, *Economics Letters*, 45, 1994, 287–291.
- “Comment on ‘Nonlinear Monetary Dynamics’”, with J.B. Ramsey, *Journal of Business and Economic Statistics*, 12, January 1994, 135–136.
- “Further Evidence of Stochastic Trends with Portuguese Data,” with N. Crato, *Estudos de Economia*, 13, 1992, 69–84.
- “The Comparative Power of the TR Test Against Simple Threshold Models,” *Journal of Applied Econometrics*, 7, Supplement, December 1992, S187–S196. Republished in *Dynamics, Chaos, and Econometrics*, Pesaran, H. and S. Potter (eds.), John Wiley and Sons, 1993, 229–237.

“Further Evidence on the Asymmetric Behavior of Unemployment Rates Over the Business Cycle,” *Journal of Macroeconomics*, 13, 1991, 291–298.

“The Statistical Properties of Dimension Calculations Using Small Data Sets: Economic Applications,” with J.B. Ramsey and C. Sayers, *International Economic Review*, 31, 1990, 991–1020. Republished in *Cycles and Chaos in Economic Equilibrium*, J. Benhabib (ed.), Princeton University Press, 1992, 394–428. Also republished in *Chaos Theory in Economics: Methods, Models, and Evidence*, W.D. Dechert (ed.), Edward Elgar Publishing Limited, 1996, 511–540.

WORKING PAPERS

“Mortgage Spreads, House Prices, and Business Cycles in Emerging Countries,” with J. Horvath. Submitted to *Journal of International Money and Finance* in July 2019.

“Off Track Monetary Policy and Housing,” with J. Horvath and F. Jawadi.

“A Forecasting Check of the Extent to which Housing is the Business Cycle,” with F. Ravazzolo. In progress.

PROFESSIONAL SERVICE

- Offices Held in Professional Organizations
 - President, *Society for Nonlinear Dynamics & Econometrics*, 2007–2009.
 - Secretary, *Society for Nonlinear Dynamics & Econometrics*, 1994–2007.
- Panel member of Federal Reserve Bank of Philadelphia’s *Survey of Professional Forecasters*: 2010–
- Panel member of BlackRock’s *Economic Cycle Survey*: 2012–2015
- Panel member of *Good Judgement Project*: 2014–2015
- Refereeing: National Science Foundation; Social Sciences and Humanities Research Council of Canada; *American Economic Review*; *Economics Letters*; *Economic Inquiry*; *Econometric Reviews*; *Economic Journal*; *Energy Economics*; *Energy Journal*; *European Journal of Operational Research*; *International Economic Review*; *International Journal of Forecasting*; *Journal of the American Statistical Association*; *Journal of Applied Econometrics*; *Journal of Business and Economic Statistics*; *Journal of Economic Dynamics and Control*; *Journal of Economic Behavior and Organization*; *Journal of Econometrics*; *Journal of Empirical Finance*; *Journal of Money, Credit, and Banking*; *Macroeconomic Dynamics*; *Oxford Bulletin of Economics and Statistics*; *Review of Economics and Statistics*; *Studies in Nonlinear Dynamics and Econometrics*; and others.