

Razvan C. Pascala (October 29, 2007)

Culverhouse College of Commerce
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Department of Economics,
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University of Alabama

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Areas of Interest

Research: Time Series Econometrics, Macroeconometrics, Financial Economics, International Economics/Finance, Managerial Economics

Teaching: Micro and Macroeconomics, (Applied) Econometrics, Forecasting, International Economics/Finance, Business Economics/Finance

Education

Ph.D. Economics, University of Alabama, 2004 - 2008 (Expected)

M.S. Finance, University of Alabama, 2006 - 2008 (Expected)

M.A. Economics, University of Alabama, 2006

M.S. Financial and Forex Markets, Doctoral School of Finance and Banking, Bucharest, 2003

B.A. Finance and Banking, Academy of Economic Studies, Bucharest, 2002

Position Desired

Academic: Assistant Professor (available: June-August, 2008)

Visa Status

F-1

Dissertation

Topic: "Three Essays in Time Series and Personnel Economics" (Accepted; Chair: Dr. Walter Enders)

Teaching Experience

Instructor, Intermediate Microeconomics, University of Alabama, Fall 2007

Instructor, Principles of Microeconomics, University of Alabama, Summer 2007

Teaching Assistant, Time Series Econometrics (Ph.D.), University of Alabama, Spring 2006

Teaching Assistant, Political Economy of Terrorism, University of Alabama, Spring 2006

Teaching Assistant, Introductory Microeconomics, Spring 2005

Employment

Ministry of Public Finance

Bucharest, Romania

Counselor of European Integration

2004

Performed tasks: Economic Program of Pre-Accession (2004); Hermin macro econometric model of Romania; Chapter 29 "Financial and Budgetary Provisions" concerning Romania's accession to EU.

Honors and Awards

Research Award, Manderson Graduate School of Business and Culverhouse College of Commerce and Business Administration, University of Alabama, Summer 2006, Grant amount - \$5000

Beta Gamma Sigma - Honorary Society, 2003

Competitive Fellowship, Academy of Economic Studies, 1998-1999

Working Papers

“Recruitment of Seemingly Overeducated Personnel: Insider-Outsider Effects on Fair Employee Selection Practices,” under review, with Prof. O. Fabel (University of Konstanz).

“Unit Root Tests with Smooth Breaks: An Application to the Nelson-Plosser Data Set,” under review.

“Productivity Shocks, Unemployment Persistence, and the Adjustment of Real Wages in OECD Countries,” under review.

“Unconditional Mean, Volatility and the Fourier-Garch Representation,” (presented at the FMA 2007).

“Corporate Management of Highly Dynamic Risks: The Case of Terrorism Insurance in Germany,” with C. Thomann, B. Gas, and J.-Matthias Graf von der Schulenburg

“Testing for a Unit Root in the Asymmetric Nonlinear Smooth Transition Framework,”

“A Comparison of Direct and Iterated Multistep Nonlinear Methods for Forecasting Macroeconomic Time Series” (in progress), with W. Enders

Presentations

“Unconditional Mean, Volatility and the Fourier Garch Representation“, Oct 19, 2007 - Financial Management Association (FMA) Annual Conference, Orlando, Florida.

“Recruitment of Seemingly Overeducated Personnel: Insider-Outsider Effects on Fair Employee Selection Practices“, March 1-2, 2007 - Personalkonomischen Kolloquiums, Tübingen, Germany.

“Recruitment of Seemingly Overeducated Personnel: Insider-Outsider Effects on Fair Employee Selection Practices“, Feb 10, 2007 - Graduate Student Association, University of Alabama , Tuscaloosa.

“Unconditional Mean, Volatility and the Fourier Garch Representation“, Jan 10, 2007 - Doctoral School of Finance and Banking, Bucharest, Romania.

Professional Organizations

American Economic Association, Financial Management Association.

Skills

Languages: Romanian (native), English (fluent), French (conversational), German (conversational)

Computer Skills: C++, PHP, L^AT_EX , SAS, Rats, Gauss, Stata, Eviews

References

Dr. Walter Enders
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