

Razvan C. Pascalau (January 28, 2008)

Culverhouse College of Commerce
and Business Administration
Department of Economics,
Finance, and Legal Studies
University of Alabama

200 Alston Hall, Box 870224
Tuscaloosa, AL 35487
Phone: 205-792-9874
rpascalau@cba.ua.edu
<http://www.cba.ua.edu/~rpascalau/>

Areas of Interest

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

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: August, 2008)

Visa Status

F-1

Dissertation

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

Teaching Experience

Instructor, Managerial Statistics, University of Southern Mississippi, Spring 2008

Instructor, Principles of Macroeconomics, University of Southern Mississippi, Spring 2008

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

University of Southern Mississippi

Visiting Instructor

Principles of Macroeconomics; Managerial Statistics I (2 sections)

Hattiesburg, MS

Spring 2008

Ministry of Public Finance

Counselor of European Integration

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.

Bucharest, Romania

2004

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 Vienna).

“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,”

“Unconditional Mean, Volatility and the Fourier-Garch Representation,” (accepted for presentation at 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

“Testing for a Unit Root in the Asymmetric Nonlinear Smooth Transition Framework,” April 4-6, 2008 - Society for Nonlinear Dynamics and Econometrics Annual Meeting, Federal Reserve Bank, San Francisco, CA

“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 - Personalökonomischen 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
Department of Economics
University of Alabama
wenders@cba.ua.edu
Tel: 205-348-8972

Dr. James Ligon
Department of Finance
University of Alabama
jligon@cba.ua.edu
Tel: 205-348-6313

Dr. Junsoo Lee
Department of Economics
University of Alabama
jlee@cba.ua.edu
Tel: 205-348-8978