

## American Economic Association

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Doctoral Dissertations in Economics Ninety-Fourth Annual List

Source: *Journal of Economic Literature*, Vol. 35, No. 4 (Dec., 1997), pp. 2484-2516

Published by: American Economic Association

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# *Doctoral Dissertations in Economics Ninety-fourth Annual List*

The list below specifies doctoral degrees conferred by U.S. and Canadian universities during academic year 1996–97. Lists of degree recipients and subject classifications are provided by the university.

## **B Methodology and History of Economic Thought**

- CARROLL, MICHAEL C., Ph.D. Colorado State University 1997. The Political Economy of Robert Heilbroner
- CHURCHMAN, NANCY, Ph.D. University of Toronto 1997. David Ricardo on Public Debt
- GARST, THOMAS P., Ph.D. University of Tennessee 1996. The Legacy of John Law's Preclassical Research Program in Monetary Theory and Policy
- KARA, AHMET, Ph.D. University of Massachusetts 1996. The Economic Self as a Multidimensional Complexity: Towards a Critique and Reconstruction of Economic Theory
- KINNEAR, DOUGLAS R., Ph.D. Colorado State University 1997. Labor Economics at Mid-Century and at the Millennium: The Recurring Influence of Institutionalism
- OZEL, HUSEYIN, Ph.D. University of Utah 1997. Reclaiming Humanity: The Social Theory of Karl Polanyi
- THOMAS, MARK S., Ph.D. Michigan State University 1996. Comparative Assessment of Eleven Christian Economists

## **C Mathematical and Quantitative Methods**

- AMBRUS-LAKATOS, LORAND, Ph.D. Princeton University 1997. Four Essays in Economic Theory
- ARNDT, THOMAS CHANNING, Ph.D. Purdue University 1996. Three Essays in the Efficient Treatment of Randomness
- BENRUD, ERIK C., Ph.D. University of Virginia 1997. A Model of the Market for Economic Forecasts
- CAMPOLIETI, MICHELE, Ph.D. University of Toronto 1997. Bayesian Estimation of Discrete Duration Models

- CHARNES, GARY BURTON, Ph.D. University of California, Berkeley 1996. Psychological Influences on Individual Decision-Making in Economic Environments: Some Experimental Investigation
- CHRISTOFFERSEN, PETER FREDERIK, Ph.D. University of Pennsylvania 1996. Essays on Forecasting in Economics
- DEHEJIA, RAJEEV H., Ph.D. Harvard University 1997. Econometric Methods for Program Evaluation
- DINKIN, SAMUEL H., Ph.D. University of Arizona 1996. A Smart Market for Scheduling: An Experimental Study
- ELY, JEFFREY CHRISTOPHER, Ph.D. University of California, Berkeley 1996. Strategic Demography: The Impact of Local Interaction and Mobility on the Stability of Evolutionary Game-Theoretic Equilibria
- ESTRELLA, CAROLINE, Ph.D. University of Notre Dame 1996. An Application of Cusp Catastrophe Modelling to the Estimation of the Phillips Relation
- FENG, WEIWEI, Ph.D. University of Southern California 1997. Two Essays on Linear Regression Models—Solving Shortest Length Least Squares Problems and the Determination of Birth Outcome
- GOTTSCHLING, ANDREAS, Ph.D. University of California, San Diego 1997. Three Essays on Neural Networks and Financial Prediction
- HU, WANHONG, Ph.D. Ohio State University 1996. Estimation of Dynamic Heterogeneous Panel Data Models
- ISHIKAWA, SUMIO, Ph.D. University of California, San Diego 1997. Empirical Studies on the Non-linear Economic Modes
- JORDA, OSCAR, Ph.D. University of California, San Diego 1997. The Econometrics of Irregularly Spaced Time-Series Data in Macroeconomics Research

- KATZ, KIMBERLY FAYE, Ph.D. University of Pennsylvania 1996. Three Applications of Game Theory: Unearthing Important Phenomena
- KILIAN, LUTZ, Ph.D. University of Pennsylvania 1996. Small Sample Confidence Intervals for Impulse Response Estimates
- KIM, DONSEOK, Ph.D. Stanford University 1996. Essays in Qualitative Response and Duration Analyses
- KIM, SANG-WHAN, Ph.D. University of Illinois 1997. Testing for Constancy of Correlation in Autoregressive Conditional Heteroscedasticity (ARCH) Model
- KOO, JAHYEONG, Ph.D. University of Oregon 1996. Frequency Domain Analysis of Causal Relationships between Economic Time Series
- KUERSTEINER, GUIDO M., Ph.D. Yale University 1997. Efficient Inference in Time Series Models with Conditional Heterogeneity
- LI, KAI, Ph.D. University of Toronto 1996. Essays in Bayesian Financial Econometrics
- LIN, KIEN-TSU, JAMES, Ph.D. University of Oregon 1996. Three Essays on Game Theoretic Applications
- LIU, ANLIN, Ph.D. University of Pennsylvania 1996. A Non-nested Time Series Model Selection, Testing and Application to Exchange Rate Models
- MALANEY, PIA NANDINI, Ph.D. Harvard University 1997. The Index Number Problem: A Differential Geometric Approach
- MCKITRICK, ROSS R., Ph.D. University of British Columbia 1996. The Econometric Critique of Applied General Equilibrium Modeling: A Comparative Assessment with Application to Carbon Taxes in Canada
- MORIN, NORMAN, Ph.D. University of California, San Diego 1997. Essays on Nonlinear and Multivariate Time Series Analysis
- MUKHOPADHYAY, KAJAL, Ph.D. Indiana University 1997. Estimation and Inference in Regression Models with Under-recorded Counts
- NAIR, MAHENDHIRAN SANGGARAN, Ph.D. York University 1996. Identification & Inference in Multi-population Econometric Models
- NISHIYAMA, KAZUME, Ph.D. City University of New York 1997. Application of the Kalman Filter to a Markov Switching Model
- PORTER, JACK R., II, Ph.D. Massachusetts Institute of Technology 1996. Essays in Econometrics
- QI, MIN, Ph.D. Ohio State University 1996. A Comparative Study Using a Value-Added Approach
- RUFFLE, BRADLEY, Ph.D. Princeton University 1996. The Role of Emotions, Fairness and Strategic Behavior in Interactive Decision-Making
- SASAKI, DAN, Ph.D. Princeton University 1996. Economic Applications of Non-repeated Dynamic Games
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- TABER, ALEXANDER GALANOS, Ph.D. University of Chicago 1996. Parametric and Nonparametric Methods of Inference about Discounted Sums of Moving Average Coefficients Estimated from a Vector Autoregression
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- TRIPATHI, GAUTAM, Ph.D. Northwestern University 1997. Semiparametric Efficiency Bounds and Testing in Models with Shape Restrictions
- WANG, JIAHUI J., Ph.D. University of Washington 1997. Three Essays on Econometrics
- WEI, XIANGDONG (STEVEN), Ph.D. University of Toronto 1997. Econometrics of Dynamic Censored Models
- WEN, ANDY C., Ph.D. Pennsylvania State University 1996. A Two-State Method of Moments Estimator for Poisson Regression Models with Computationally Burdensome Unobserved Heterogeneity
- WRIGHT, JONATHAN H., Ph.D. Harvard University 1997. Essays on Roots Local to Unity
- XIAO, ZHIJIE, Ph.D. Yale University 1997. Efficiency Issues in Stationary and Nonstationary Time Series Regression
- ZHANG, WEI, Ph.D. University of Pittsburgh 1996. Dimensional Monte Carlo Numerical Integration
- ZHAO, ZHONGYUN, Ph.D. University of Southern California 1997. Three Essays on Time Series Analysis

**D Microeconomics**

- BABA, YUMIKO, Ph.D. Stanford University 1996. Three Essays on Auctions and Bargaining
- BOSE, SUBIR, Ph.D. Yale University 1996. Three Essays on Restricted Market Participation in Auctions, Incomplete Markets, and Posted-Price Selling
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- BURASCHI, ANDREA, Ph.D. University of Chicago 1996. Common Factors in a General Equilibrium Production Economy
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- CANNON, SANDRA A., Ph.D. University of Wisconsin 1996. Empirical Studies of Firm Dynamics
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- CHAKROBARTY, INDRANIL, Ph.D. University of Illinois 1997. Essays on Multi-object Auctions
- CHANG, CHINKUN, Ph.D. Louisiana State University 1996. Bureaucrats, Bureaucracy and Utility Maximization: Empirical Evidence from Taiwan
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- GUNDERSON, ALAN L., Ph.D. Queen's University 1997. Essays in Firm Behaviour: Cooperative R&D and Competitive Bidding
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- HU, XIAOWEN, Ph.D. University of Connecticut 1997. Three Essays in Non-parametric Production Efficiency Analysis
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- KANEKO, FUMIHIRO, Ph.D. Yale University 1997. Three Essays on the Theory of Choice
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- ZHANG, XUELIN, Ph.D. Concordia University 1997. An Endogenous Search Model and Its Applications
- E Macroeconomics and Monetary Economics**
- AADLAND, DAVID M., Ph.D. University of Oregon 1997. Correcting for Temporal-Aggression in Bias in Macroeconomics

- AARSTOL, MICHAEL PATRICK, Ph.D. Stanford University 1996. The Impact of Inflation on Capital Markets and Growth
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- AKITA, JIRO, Ph.D. SUNY, Albany 1996. Five Essays on the Theory of Prudence and Precautionary Savings
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- AL-SALEH, KHALED, Ph.D. Southern Illinois University 1996. Money, Income, and Monetary Policy in the Economy of Saudi Arabia, an Empirical Study Using a Monetary Framework
- ARIAS, JAMES JEFFREY, Ph.D. Texas A&M University 1996. Social Welfare and Search Intensity in an Exchange Economy with Friction
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- ASEM, EBENEZER, Ph.D. University of Alberta 1997. Three Essays on Seigniorage
- AZARIRAD, HAMID, Ph.D. University of Utah 1996. Turnover of Capital in the United States (1976-94).
- BANDARA, A. R. W. M. M. A., Ph.D. Boston University 1997. Seigniorage, the Welfare Cost of Inflation, and Implications for Monetary Policy
- BARLEVY, GADI, Ph.D. Harvard University 1997. Essays on the Macroeconomics of Slow Adjustment
- BHATTACHARYA, JOYDEEP, Ph.D. Cornell University 1996. Monetary and Fiscal Policies in Models of Intermediation
- BIDARKOTA, PRASAD, Ph.D. Ohio State University 1996. Modeling Economic Time Series with Stable Shocks
- BILGILI, FAIK, Ph.D. City University of New York 1997. Testing the Ricardian Equivalence Theorem in the Framework of the Permanent Income Hypothesis
- BROADBENT, BENJAMIN, Ph.D. Harvard University 1997. What Do Central Banks Do? A Time Series Approach
- BROWN, LAURA K., Ph.D. Queen's University 1997. Unemployment Insurance and the Business Cycle
- BUCACOS-IGUINI, ELIZABETH, Ph.D. Georgetown University 1996. Macroeconomic Adjustment in a Small Open Economy: Real Exchange Rate Target Zones and Money Demand in Uruguay
- BUCHANAN, NEIL H., Ph.D. Harvard University 1996. Debts, Deficits, and Fiscal Policy: Three Essays
- BYEON, YOUNG HWAN, Ph.D. Ohio State University 1996. Empirical Analyses of a Link between Real Exchange Rates and the Term Structure of Real Interest Rates
- CASIMIR, SCHILLER A., Ph.D. SUNY, Binghamton 1997. The Channels of Investment Tax Policy
- CHAKRABORTY, MITA, Ph.D. Cornell University 1996. A Macroeconometric Analysis of the Dynamics of Consumption and Saving Behavior in India
- CHUNG, YOUNG KEUN, Ph.D. Johns Hopkins University 1997. Inventory Behavior in Small Open Economies: An Empirical Analysis Based on the Comparison of Four Countries
- COOK, DAVID E., Ph.D. University of Wisconsin 1996. Three Essays on the Dynamics of Consumption and Investment
- CUEVAS, VICTOR, Ph.D. University of Missouri 1997. Sources of Inflation and Output Fluctuations in the Mexican Economy
- DESANTIS, PAOLO, Ph.D. Columbia University 1997. Essays on Experimentation
- DUPOR, WILLIAM DANIEL, Ph.D. University of Chicago 1997. Complementarities
- ELDER, ERICK, Ph.D. University of Pittsburgh 1996. An Empirical and Theoretical Examination of the Effects of Government Deficits on Investment
- FLEISCHMAN, CHARLES, Ph.D. University of Michigan 1996. Heterogeneous Employment Adjustment Costs in U.S. Manufacturing Industries
- FOERTSCH, TRACY, Ph.D. Ohio State University 1997. Business Cycle Measurement Using a Dynamic Factor Model Characterized by Duration Dependent Transitions
- FUENTES, CESAR, Ph.D. University of Pittsburgh 1996. An Empirical Analysis of the Credibility of Stabilization Policy
- FULLERTON, THOMAS M., Ph.D. University of Florida 1996. Short-Term Econometric Forecasting Analysis for Latin America
- FURUYA, KAKU, Ph.D. University of California, Berkeley 1996. Essays on Capital, Growth, and Unemployment
- GHAZALI, NOOR AZLAN, Ph.D. University of Nebraska 1997. The Impact of Monetary Policy on Bank Balance Sheets: An Analysis of the Money

- and Credit Channel Views in the Transmission Mechanism of Monetary Policy
- GHEZZI, PIERO S., Ph.D. University of California, Berkeley 1997. Essays on Exchange Rate-Based Stabilization and Inflation Convergence
- GHOSH, SARBASHIS, Ph.D. North Carolina State University 1997. Implications of Intertemporally Dependent Asset Pricing Models for Macro Time Series Data
- GOMES, JOAO F., Ph.D. University of Rochester 1997. Heterogeneity in Macroeconomics: Essays on Investment Behavior and Unemployment Dynamics
- GOOD, CHRISTOPHER D., Ph.D. Harvard University 1997. Asset Prices and the Macroeconomy
- GRANT, ALAN, Ph.D. Kansas State University 1996. Four Essays on the Determinants of Interest Rates
- GREELY, DAVID VINCENT, Ph.D. University of Chicago 1997. Inventories in a Shopkeeper Economy
- HAAG, JAMIE R., Ph.D. University of Oregon 1996. Capital Market Imperfections and the Regional Transmission of Monetary Policy
- HONG, KISEOK, Ph.D. Harvard University 1996. Three Essays on Consumption and Saving
- HUENG, C. JAMES, Ph.D. University of Wisconsin 1997. The Impact of Foreign Variables on Domestic Money Demand and Its Implications for Monetary Policies
- INGRAM, DAVID, Ph.D. Kansas State University 1997. Central Bank Conduct and the Endogenous Determination of Monetary Policy
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- ISSA, MOHAMAD, Ph.D. University of New Mexico 1996. Currency Substitution and Its Implications for Macroeconomic Policy: A Case Study of Egypt
- ITO, HARUMI, Ph.D. Stanford University 1996. Essays on Investment Adjustment Costs
- JEONG, BYEONGJU, Ph.D. University of Minnesota 1996. How Important Is Uncertainty in Accounting for Differences in Investment and Output across Countries?
- JOHNSON, JEFFREY LLOYD, Ph.D. University of Kentucky 1996. The Role of Financial Stability and Optimal Seigniorage in Explaining Nominal Interest Rates Smoothing by the Federal Reserve
- KEBE, SOUMAHILA, Ph.D. Southern Illinois University 1996. The Role of Monetary and Fiscal Policies as Determinants of Economic Activity, Employment, and Price Level in France: A VAR Investigation
- KEENAN, SEAN, Ph.D. New York University 1997. Seasonal Shifts and Aggregate Output Fluctuations
- KHOO, OON-CHYE L., Ph.D. Harvard University 1996. Dynamics of Monetary Aggregates and Prices in High Inflation Countries
- KIM, JINILL, Ph.D. Yale University 1996. Two Essays in Dynamic Macroeconomics
- KIROVA, MILKA, Ph.D. Washington University 1996. Demand for Money by Manufacturing Firms and Monetary Aggregation under Uncertainty
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- LEE, SANG RHACK, Ph.D. University of Texas 1997. A Political Reading of Schumpeterian Business Cycle Theory: Strategic Implications for the Working Class in the Information Age
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- LEFORT, FERNANDO, Ph.D. Harvard University 1997. Multiple Applications and Congestion Effects; and Two Empirical Studies on Convergence
- LEVY YETATI, EDUARDO LUIS, Ph.D. University of Pennsylvania 1996. Three Papers in Macroeconomic Finance
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- LIU, CHUN-WAH, Ph.D. University of Wisconsin 1996. Three Essays on Macroeconomics and Economics of Transition
- LU, XI, Ph.D. SUNY, Albany 1996. A Regime Change Study on Income Growth and Monetary Policy
- MACWILLIAM, DAVID C., Ph.D. Vanderbilt University 1996. Foreign Exchange Market Liberalization and the Demand for Money in the Presence of Currency Substitution
- MARIN, HERIBERTO ALFONSON, Ph.D. Wayne State University 1997. Energy Price Shocks and the Dynamic Demand for Energy and Labor Inputs in the Manufacturing Sector of Puerto Rico
- MCCONNELL, MARGARET, Ph.D. Ohio State University 1997. Credit Market Imperfections and the Monetary Transmission Mechanism: An Analysis of Business Failures
- MCCOWN, JAMES, Ph.D. Ohio State University 1997. Essays on the Relationships between Money Markets and Financial Markets

- MEYER, ANDREW P., Ph.D. Washington University 1997. The Impact of Capital Costs in Investment: Evidence from U.S. Panel Data
- MIHOV, ILIAN, Ph.D. Princeton University 1996. On the Measurement of Monetary Policy and Its Economic Effects
- MOON, HONGSUNG, Ph.D. University of Missouri 1997. Alternative Monetary Policy Rules in an Open Economy: Effects on Inflation, Output, the Interest Rate and the Exchange Rate
- MORCOM, CHARLES, Ph.D. Massachusetts Institute of Technology 1997. Three Essays on Economic Dynamics
- MUSALEM, ALBERTO GABRIEL, Ph.D. University of Pennsylvania 1996. Essays on Search, Money and Inside Assets
- NAZMA, SHIRIN, Ph.D. University of Illinois, Chicago 1996. The Determinants of Currency Demand: A Cross Country Study
- NEYPATI, BILIN, Ph.D. University of Maryland 1997. Budget Deficits and Inflation
- OBAR, RUTH INCHOCO, Ph.D. University of Alabama 1997. Effects of Unanticipated Money Growth on the Components of the Gross National Product
- OH, CHEONG-HWAN, Ph.D. University of California, Los Angeles 1996. Monetary Regimes for the Former Soviet Union
- OVERLAND, JODY ROBERT, Ph.D. Brown University 1997. Essays on the Influence of Habit Formation Preferences on Saving and Growth
- PADRINI, FLAVIO, Ph.D. Georgetown University 1996. Velocity Innovations, Financial Markets, and the Real Economy
- PARK, KWANGWOO, Ph.D. University of Missouri 1996. Causal Relations among Stock Returns, Real Activity, Inflation, and Money Growth: A Reconsideration of the Evidence
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- PATELIS, DIMOSTHENIS-ALEXIOS, Ph.D. Princeton University 1997. Monetary Policy, Stock Returns, and the Size Effect
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- SIEGLER, MARK V., Ph.D. University of California, Davis 1997. Real Output and Business Cycle Volatility, 1869–1993: U.S. Experience in International Perspective
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- SUNG, HYONYONG, Ph.D. SUNY, Binghamton 1997. Financial and Tax Factors of Business Fixed Investment in the United States: An Econometric Exploration
- TALLARINI, THOMAS D., JR., Ph.D. University of Chicago 1996. Risk-Sensitive Real Business Cycles
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- VENEGAS-MARTINEZ, FRANCISCO, Ph.D. Washington State University 1996. Some Essays on Uncertainty in Macroeconomics
- VENTURA, GUSTAVO, Ph.D. University of Illinois 1997. Essays in Life Cycle Economics
- VERMEYLEN, KOEN, Ph.D. Massachusetts Institute of Technology 1997. Three Essays on the Relation between Sectoral Shocks and Aggregate Demand
- WANG, DUAN, Ph.D. Columbia University 1997. Three Essays in Irreversible Investment
- WHELAN, KARL T., Ph.D. Massachusetts Institute of Technology 1997. Essays in Macro and Labor Economics
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