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Doctoral Dissertations in Economics Ninety-Sixth Annual List

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Doctoral Dissertations in Economics Ninety-sixth Annual List

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B Methodology and History of Economic Thought

- CHENG, CHENG-PING, Ph.D. Michigan State University 1998. A Comparison of the Institutional Economics of John R. Commons and Douglass C. North
- Davis, Tim, Ph.D. University of Toronto 1998. David Ricardo's Macroeconomics: A Study in Historical Perspective

C Mathematical and Quantitative Methods

- ABADIE, ALBERTO, Ph.D. Massachusetts Institute of Technology 1999. Semiparametric Instrumental Variable Methods for Causal Response Models
- ADACHI, HIROYUKI, Ph.D. SUNY, Buffalo 1998. A Game-Theoretic Approach to Two-Sided Matching
- ALIZADEH, SASSAN, Ph.D. University of Pennsylvania 1999. Three Essays on Financial Econometrics
- AMARANTE, MASSIMILIANO, Ph.D. Massachusetts Institute of Technology 1999. Repeated Games with Private Information
- Armantier, Olivier, Ph.D. University of Pittsburgh 1998. Empirical Game Theoretic Models: Theoretical, Numerical, and Experimental Considerations
- CAMPBELL, RANDALL C., Ph.D. Louisiana State University 1999. An Empirical Examination of Maximum Entropy Estimation
- CHAN, HING CHI JIMMY, Ph.D. University of California, Berkeley 1998. Two Applications of the Theory of Incomplete-Information Games: I. Reputation; II. Affirmative Action
- CHUNG, HUIMIN, Ph.D. Michigan State University 1997. Minimum Distance Estimation for ARMA and GARCH Processes
- CHUNG, SANGKUCK, Ph.D. Michigan State University 1997. Theory and Applications of Multivariate Long Memory Models

- DASGUPTA, SUGATO, Ph.D. Massachusetts Institute of Technology 1999. Three Essays on Search and Bargaining Models
- Desli, Evangelia, Ph.D. University of Connecticut 1999. Estimation of Technical Efficiency from Parametric and Nonparametric Production Frontiers
- EICHHORN, RICHARD G., Ph.D. Colorado State University 1998. Monte Carlo Studies of Johansen's Cointegration Method in Large Systems
- GHOSH, PARIKSHIT, Ph.D. Boston University 1999. Information and Strategic Interaction in Large Populations: Theory and Applications
- HARUVY, ERNAN E., Ph.D. University of Texas 1999. Modes in the Population Distribution of Beliefs
- HORA, MERRELL I., Ph.D. University of Minnesota 1999. Markov Mixtures with Applications in Finance
- HSU, AL-CHI, Ph.D. Michigan State University 1998. Essays on Sample Selection, Self Selection, and Model Selection
- HUANG, CHEN-YING, Ph.D. Harvard University 1999. Essays on the p-Core and Multilateral Bargaining
- HWANG, GWANG-SYUNG (GEORGE), Ph.D. George Mason University 1999. A Game of Changing the Rules of the Game: Avoiding a Prisoner's Dilemma by Hostage Commitment
- HWANG, YEONGIL, Ph.D. Michigan State University 1998. Long Memory and Asymmetry in Conditional Variance Models
- IN, SUNG JIN, Ph.D. University of Southern California 1998. Bayesian Linear Hierarchical Model and Mixture Distribution Hypothesis
- JUHL, TED PETER, Ph.D. University of Illinois 1999.Robust Inference in Multiple Nonstationary Time Series
- KOCKESEN, LEVENT, Ph.D. New York University 1999. Strategic Delegation under Unobservability

- Landon-Lane, John S., Ph.D. University of Minnesota 1998. Bayesian Comparison of Dynamic Macroeconomic Models
- LI, LEI, Ph.D. University of Pittsburgh 1999. Valuation of Interest-Rate Derivatives
- LOPCU, KENAN, Ph.D. Louisiana State University 1998. Essays on Panel Unit Root Procedures: Applications to the Convergence Hypothesis, PPP and UCIP
- LYONS, ROBERT F., Ph.D. University of California, Berkeley 1999. Essays on Dynamics Game Theory and Policy Analysis
- McCracken, Michael, Ph.D. University of Wisconsin 1998. Essays on Out of Sample Inference
- NAVARRO, MARCELO DE CARVALHO, Ph.D. University of Chicago 1999. Testing Time Reversibility for Multivariate Markov Processes
- NIZNIK, TIMOTHY JON, Ph.D. Colorado School of Mines 1999. Solving the Resource Constrained Project Scheduling Problem Using Tabu Search and a Critical Path-Based Candidate List Strategy
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 Price Elasticities of Demand and the Logit Model
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- THIRUVADANTHAI, SRINIVAS, Ph.D. Washington University 1998. Dealing with Time Inconsistent Preferences—An Intimate Contest for Self-Command
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- YETMAN, JAMES ARTHUR, Ph.D. Queen's University 1998. Essays in Macroeconomic Forecasting
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D Microeconomics

- ACHARYA, RAM CHANDRA, Ph.D. University of Ottawa 1999. International Trade Policy: A Game-Theoretic Approach with Special Interest Groups and Optimizing Politicians
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- Berg, Gregory Douglas, Ph.D. University of Colorado 1998. Consumer Demand, Tax Policy, and New Semi-Parametric Estimation Techniques for South Africa
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 Organization of the R&D Intensive Firm: An
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 Economies for Multi-product Firms: Microeconometric Evidence from Firm-Level Panel
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 Borrowing Constraints and the Survey of Consumer Finances: A Critical Examination
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- YAVAS, CEMILE, Ph.D. Pennsylvania State University 1998. Essays on Bureaucratic Corruption
- Zacharias, Eleftherios, Ph.D. University of Illinois 1999. Essays on Pricing and Price Formation

E Macroeconomics and Monetary Economics

- ABDUL-Hadi, Ahmad I., Ph.D. University of Missouri 1999. The Impact of Monetary Policy on Consumer Durable Goods: Empirical Study by Using Vector Autoregression (VAR) Models
- ALSHAWA, ALAA, Ph.D. Iowa State University 1999. Identifying the Effects of Monetary Policy Shocks on the Farm Sector
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- BAKHACHE, SAID A., Ph.D. University of Maryland 1999. Essays on the Demand for Money by Firms
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- BANG, KISUN, Ph.D. University of Missouri 1998. Central Bank Independence, Budget Deficits, Seigniorage and Inflation
- BOVEE, STEVEN LAWRENCE, Ph.D. Oklahoma State University 1998. Interest Rate Adjustment and the U.S. Economy: A Vector Autoregression Analysis of the Economic Effects of Federal Funds Rate Policy
- CHAHIL, RAVINDER, Ph.D. Clark University 1999. Interest Rate Spreads and the Business Cycle: Role of Liquidity and Uncertainty
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- CHAN, IE LING IRENE, Ph.D. Queen's University 1999. Three Essays on the Transmission Mechanism of Monetary Policy
- CHANG, MIN, Ph.D. Michigan State University 1997. Central Bank Independence and Monetary Policy Effects
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- CHO, SUNGWON, Ph.D. Iowa State University 1998.

 Time-series Implications of the Permanent Income Hypothesis on Durable Goods Consumption
- CHOW, LAP K., Ph.D. Texas A&M University 1999. Essays on Money and Inflation
- CONESA, JUAN CARLOS, Ph.D. University of Minnesota 1999. Macroeconomic Effects of Idiosyncratic Uncertainty
- DUDEK, MACIEJ, Ph.D. Massachusetts Institute of Technology 1999. Essays on Crises
- EL-RAMLY, HALA, Ph.D. University of Houston 1998. Essays on Testing for Unit Roots in Inflation Rates
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- HOOPER, ROBERT W., Jr., Ph.D. Indiana University 1999. An Evaluation of the Measures of the Welfare Cost of Inflation
- HRUNG, WARREN B., Ph.D. University of California, Berkeley 1999. An Empirical Investigation of Savings Behavior
- Huang, Xiaodong (Kevin), Ph.D. University of Minnesota 1998. Essays on Dynamic Economics
- IZQUIERDO, JOSE ALEJANDRO, Ph.D. University of Maryland 1999. Credit Constraints, and the Asymmetric Behavior of Asset Prices and Output under External Shocks
- JENKINS, GEOFFREY, Ph.D. Michigan State University 1998. Individual Choice and Public Policy in the United States

- JEON, JONGKYOU, Ph.D. University of California, Los Angeles 1999. Essays on Indeterminacy and Economic Fluctuations in a Small Open Economy
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- KANDA, DANIEL STANLEY, Ph.D. Queen's University 1998. Optimal Fiscal Policy Propagation of Monetary Policy Shocks
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- Kang, YiBin, Ph.D. University of Houston 1999. Empirical Analysis of the Real Interest Rate
- KARAMANOU, PANAYIOTA, Ph.D. University of Houston 1999. Essays on International Monetary Policy
- Keister, Todd Donald, Ph.D. Cornell University 1998. Policy Analysis When Sunspots Matter: Essays on Money, Asset Markets, and Extrinsic Uncertainty
- KIM, SIRN BYUNG, Ph.D. University of California, Berkeley 1998. Positive Feedback Traders with Very Long Memories in the Stock Market
- KOSEMPEL, STEPHEN, Ph.D. Simon Fraser University 1999. Investment-Specific Technological Change: An Explanation for the Productivity Slowdown and an Impulse for the Business Cycle
- KRIEGER, STEFAN JOHANNES, Ph.D. University of Chicago 1999. The General Equilibrium Dynamics of Investment and Scrapping in an Economy with Firm Level Uncertainty
- Lange, Steve, Ph.D. University of Virginia 1999. Essays on Volatility and Comovement
- LEE, BYUNG RHAE, Ph.D. University of Missouri 1998. Monetary Policy and the Effects of Oil Price Shocks on the Japanese Economy
- Lee, Jee Hyung, Ph.D. University of North Carolina 1999. Three Essays on Monetary Policy
- LEE, MYONG HWAL, Ph.D. University of Texas 1998. Computational Analysis of Optimal Macroeconomic Policy Design
- LEE, SEONGPYO, Ph.D. Texas A&M University 1998. Cointegration, Directed Graphs and Recursive Structural Models: An Application to Prices and Money, U.S. Data 1869–1957
- LEICHTER, JULES, Ph.D. University of California, Santa Cruz 1999. Monetary Policy and Labor Market Structure in Interdependent Economies
- LOYO, EDUARDO H., Ph.D. Princeton University 1999. Three Fiscalist Essays
- LU, ZEMIN, Ph.D. Tulane University 1998. Disclosure versus Production of Information in Competitive Asset Trading with Rational Expectations

- LUPORINI, VIVIANE, Ph.D. City University of New York 1998. Central Bank Independence and the Federal Domestic Debit: A Study of the Brazilian Case, 1966–1996
- MAINO, RODOLFO, Ph.D. University of Utah 1999. Aspects on Currency Substitution
- MARTEL, ROBERT J., Ph.D. University of New Hampshire 1998. Money, Output and Real Wages in a New Keynesian Framework with Heterogeneous Labor and Monopsonistic Firms
- MISHRA, DEEPAK, Ph.D. University of Maryland 1998. An Analysis of Business Cycles and Currency Crises from a Political Economy Perspective
- MONACELLI, TOMMASO, Ph.D. New York University 1999. Exchange Rate Regimes, Monetary Policy and Fluctuations
- NAKAJIMA, TOMOYUKI, Ph.D. University of Chicago 1999. Essays on Macroeconomic Theory
- NIKITIN, MAXIM, Ph.D. University of Pittsburgh 1999. Three Essays on Monetary Policy, Credibility, and Adjustment
- NOGUERA SANTAELLA, JOSE DE JESUS, Ph.D. SUNY, Buffalo 1999. A Spatial Theory of Money Demand and the Origins of Money
- OLIVEI, GIOVANNI, Ph.D. Princeton University 1998. Rethinking the Macroeconomics Impacts of Government Spending Policy
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- OZKAN, NESLIHAN, Ph.D. Boston College 1999. Three Essays on Macroeconomics
- Park, Hyung-soo, Ph.D. University of California, Los Angeles 1998. International Business Cycle and Transmission Mechanism
- Peng, Guanghui, Ph.D. Tulane University 1999. Essays on Macroeconomics
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- SCHUNK, DONALD LEE, Ph.D. University of Tennessee 1999. A Macroeconomic and Sub-Macroeconomic Evaluation of Divisia Monetary Aggregates: Evidence from Three Time Series Applications

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- VERMILYEA, TODD ANDREW, Ph.D. University of South Carolina 1998. Essays on the Term Structure of Interest Rates and Federal Reserve Decision Making
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- WATKINS, WILLIAM E., Ph.D. University of California, Santa Barbara 1998. Essays in Economics
- WOLFSON, ALEXANDER, Ph.D. Massachusetts Institute of Technology 1999. Technology, Trade, and Prices
- Wu, LISA K., Ph.D. Brown University 1999. Empirical Essays in Macroeconomics
- Youn, Woojin, Ph.D. Michigan State University 1998. Essays on Asymmetries, Uncertainty, and Investment
- ZHANG, QIANG, Ph.D. Ohio State University 1998. Risk Aversion, Scale Economies and Test of Risk

F International Economics

ALBUQUERQUE, RUI A., Ph.D. University of Rochester 1999. Essays in International Economics

- ALFARO MAYKALL, LAURA, Ph.D. University of California, Los Angeles 1999. On the Political Economy of Temporary Policies: Capital Controls and Stabilization Programs
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- BARDESI, HISHAM J., Ph.D. Colorado State University 1998. The Determinants of Foreign Direct Investment and Its Economic Impacts in Oil Exporting Countries: A Case Study of Saudi Arabia
- BECK, THORSTEN, Ph.D. University of Virginia 1999. Essays in International Trade and Financial Development
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 A Theoretical and Empirical Study of Real Exchange Rates and Interest Rates
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 The Economics of International Trade Laws and
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- DIERSEN, MATTHEW ALLEN, Ph.D. University of Illinois 1999. Export Credit Guarantees: Information Evaluation, Valuation, and Portfolio Management
- DODZIN, SERGEI, Ph.D. Harvard University 1998. Essays in International Economics and Finance
- DOHLMAN, ERIC, Ph.D. University of Southern California 1999. After Protection: The Impact of Import Barriers on Corporate Equity Values and Profit Expectations
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- EIRIKSSON, AGUST A., Ph.D. University of Illinois, Chicago 1998. Productivity Shocks in the Open Economy: Effects on Investment and Net Exports
- EVANS, CAROLYN L., Ph.D. Harvard University 1999. National Borders and International Trade
- FEDINA, LUDMILA V., Ph.D. Ohio State University 1999. The Present Value Model of the Exchange Rate Determination
- FUENTES, NOE ARON, Ph.D. University of California, Irvine 1998. Purchasing Power Parity and Exchange Regime Switch
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