The list below specifies doctoral degrees conferred by U.S. and Canadian universities during academic year 1999–2000. Lists of degree recipients and subject classifications are provided by the university.
VOLATILITY FORECASTING: AN APPLICATION OF RECENT DEVELOPMENTS IN TIME SERIES ANALYSIS


HANSEN, KARSTEN THEIL, Ph.D. Brown University 2000. Essays on Bayesian Semiparametric Models

HANSEN, PETER, Ph.D. University of California, San Diego 2000. Structural Breaks in Cointegrated Processes


HE, YIJUN (SUSAN), Ph.D. Washington University 2000. Stability and Bifurcation Analysis of Continuous Time Macroeconometric Systems

HOLLENBEAK, CHRISTOPHER S., Ph.D. Washington University 2000. A Box-Cox Random Coefficients Model: Bayesian Analysis and Applications

HORNER, JOHANNES, Ph.D. University of Pennsylvania 2000. Dynamic Games of Reputation and Competition

HUMPHREYS, RONALD SCOTT, Ph.D. Wayne State University 2000. Modeling Strategic Complexity in a Multimaker Duopoly Game

IVANOVA, DETELINA, Ph.D. University at Albany 2000. Uncertainty, Sentiment and Expectations: Essays in Economic Forecasting

JAYASURIYA, SAMEERA RUWAN, Ph.D. Rice University 2000. Essays on Structural Modeling, Using Nonparametric and Parametric Methods with Applications in the US Banking Industry

KIM, CHANG SIK, Ph.D. Yale University 2000. Econometric Analysis of Fractional Processes


SAHIN, HASAN, Ph.D. Vanderbilt University 2000. Applications of the Bivariate Interval Hazard and Autoregressive Conditional Duration (ACD) Model
SANGA, DIMITRI MWAKAPOYA, Ph.D. University of Laval 1999. Estimation des Modeles Econometriques de Choix Discrets/Continus avec Choix Polytomiques Interdependants: Une Approche par Simulation

SCHENNACH, SUSANNE, Ph.D. Massachusetts Institute of Technology 2000. Estimation of Nonlinear Models with Measurement Error

SHINTANI, MOTOTSUGU, Ph.D. Yale University 2000. Nonparametric Econometrics for Nonstationary and Chaotic Data

STUART, ERIK, Ph.D. Stanford University 2000. Essays on One- and Two-Sided Matching, with and without Transfers

Talley, ERIc LEONARD, Ph.D. Stanford University 2000. Bargaining under Incomplete Information and the Design of Legal Rules

Unver, M. Utku, Ph.D. University of Pittsburgh 2000. Computational and Experimental Analyses of Two-Sided Matching Markets


Van Akkeren, Marco, Ph.D. University of California, Berkeley 1999. Data Based Information Theoretic Estimation

Vyladicil, Edward John, Ph.D. University of Chicago 2000. Three Essays on Nonparametric Evaluation of Treatment Effects

White, Alan G., Ph.D. University of British Columbia 1999. Economic and Financial Indexes


Wu, Chien-Wei, Ph.D. SUNY, Stony Brook 2000. Competitive Prizes

D Microeconomics

Adams, Justin, Ph.D. Stanford University 2000. Expertise vs. Control: Legislative Resolution in the U.S. Congress

Almeida, Amy Marie, Ph.D. Northwestern University 1999. Multiple Object Auctions: An Empirical Investigation into the FCC 10 MHz Broadband Auction


Athreya, Kartik, Ph.D. University of Iowa 2000. Credit Markets and Default in Incomplete Insurance Economies

Auerswald, Philip, Ph.D. University of Washington 1999. Organizational Learning, Intrafirm Externalities and Industry Evolution


Bucamelli, Matteo, Ph.D. Columbia University 2000. Essays on Firms and Learning

Cadigan, John J., Ph.D. Indiana University 1999. The Citizen–Candidate Approach to Problems of Public Choice

Caqueti, Marco, Ph.D. University of Chicago 2000. Wealth Accumulation and Precautionary Savings


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Chen, Chen-Liang, Ph.D. SUNY, Stony Brook 1999. Collusion in Auctions

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E Macroeconomics and Monetary Economics
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GENC, ISMAIL H., Ph.D. Texas A&M University 1999. Theoretical and Empirical Issues in Money and Credit
<table>
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<tr>
<th>Name</th>
<th>Institution</th>
<th>Year</th>
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<tr>
<td>Guarata, Nora</td>
<td>Ph.D. Binghamton University</td>
<td>1999</td>
<td>The Long-Run Demand for Money: A Panel Cointegration Approach</td>
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<td>Gultas, Seyda</td>
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<td>Gust, Christopher J.</td>
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<td>Khan, Hashmat U.</td>
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<td>Kim, Dong Heon</td>
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<td>Kim, Sewon</td>
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<td>Kuo, Shew-Hui</td>
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<td>An Examination of the Evolving Relationship between Interest Rates of Different Maturities in Japan, and Test of the Expectations Hypothesis of the Term Structure to Ascertain the Feasibility of Using Asymmetric Dynamics in Yield Spreads</td>
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<td>Lalchan, Rajendra</td>
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<td>Multivariate Cointegration and Error-Correction Analysis of Narrow Money Demand in Trinidad and Tobago</td>
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<td>Loebach, Leonard J.</td>
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<td>Luengo Prado, Maria Jose</td>
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<td>Oguz, Gurkan Santos</td>
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<td>2000</td>
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<td>OwYang, Michael</td>
<td>Ph.D. University of California, San Diego</td>
<td>2000</td>
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<td>Paal, Beatrix</td>
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<td>Perri, Fabrizio</td>
<td>Ph.D. University of Pennsylvania</td>
<td>1999</td>
<td>Incomplete Markets in Macroeconomics: Causes and Consequences</td>
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<td>Piazzesi, Monika</td>
<td>Ph.D. Stanford University</td>
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<td>Essays in Monetary Policy and Asset Pricing</td>
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<td>Roche, Herve</td>
<td>Ph.D. University of Pennsylvania</td>
<td>2000</td>
<td>Growth, Technology Adoption and the Stock Market</td>
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<td>Safaei, Jalil</td>
<td>Ph.D. University of Manitoba</td>
<td>1999</td>
<td>Financial Sources of Macroeconomic Fluctuations: An Empirical Investigation</td>
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<td>Sen, Srimatei</td>
<td>Ph.D. University of Mississippi</td>
<td>1999</td>
<td>An Experimental and Theoretical Examination of Business Cycle Asymmetries under Mixed Time and State Dependent Pricing Rules</td>
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<tr>
<td>Seppala, Juha Ilmar</td>
<td>Ph.D. University of Chicago</td>
<td>2000</td>
<td>The Term Structure of Real Interest Rates: Theory and Evidence from the U.K. Index-Linked Bonds</td>
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<td>Shin, Joong</td>
<td>Ph.D. Harvard University</td>
<td>2000</td>
<td>Essays in Empirical Macroeconomics</td>
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<td>Shirai, Yoshimasa</td>
<td>Ph.D. Northwestern University</td>
<td>1999</td>
<td>Essays on Economic Dynamics and Fluctuations</td>
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</table>
SIMON, JOHN, Ph.D. Massachusetts Institute of Technology 2000. Essays in Macroeconomics


SUN, YAN, Ph.D. New York University 2000. On Fiscal Discipline and the Choice of Exchange Rate Regime

TETLOW, ROBERT J., Ph.D. Carleton University 2000. Essays on the Design of Monetary Policy with Incomplete Information

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VIGNERON, OLIVIER, Ph.D. University of Chicago 1999. The Real Term Structure of Interest Rates and Aggregate Economic Fluctuations

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WI, SEONGBAK, Ph.D. Binghamton University 2000. An Evaluation of Combining Forecasts and a Strategy for Searching for an Optimum Bayesian VAR Prior to Forecast Business Cycle Turning Points

WONG, SWEE YOONG, Ph.D. Southern Illinois University 1999. Does Central Bank Independence Benefit Developing Countries?

YIGIT, MEHMET T., Ph.D. University of North Carolina 1999. Effects of Inflation Uncertainty on Credit Markets: A Disequilibrium Approach


YUN, DONGHOON, Ph.D. University at Buffalo 2000. The Optimal Conditions of Government Spending in an Endogenous Growth Model


F International Economics

ABU BADER, SULEIMAN, Ph.D. Cornell University 1999. An Empirical Analysis of Determinants of Foreign Direct Investment in Israel with Emphasis on the Peace Process in the Middle East and the Arab Boycott

ACAR, MUSTAFA, Ph.D. Purdue University 2000. The Role of Agriculture in the Turkey–EU Integration: Implications of Extending the Customs Union

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BRONER, FERNANDO, Ph.D. Massachusetts Institute of Technology 2000. Essays on Balance of Payments Crises


DE CASTRO, MARIA-CLAUDIA RIBEIRO, Ph.D. Columbia University 2000. Essays on Stabilization and Parity

CHENG, XU, Ph.D. Columbia University 1999. Immiserizing Learning by Doing, Picking Winners and Trade-Induced Convergence: A Schumpetarian Model

CHIU, I-MING, Ph.D. University of Wisconsin, Milwaukee 2000. Intervention, Sterilization, and Monetary Control: The Case of Taiwan and Japan

CHUNG, MYOUNG-CHUL, Ph.D. University of North Carolina 2000. Sources of Fluctuations of Real Exchange Rate: A Comparison of South Korea and Taiwan


D’SOUZA, CHRIS, Ph.D. Queen’s University 1999. Information and Learning in Foreign Exchange Market

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LIU, QIAO, Ph.D. University of California, Los Angeles 2000. Essays in Empirical Finance in High-Technology Industries

LOWENCGRUB, PAUL, Ph.D. Arizona State University 1999. Information, Announcements, and Listing Effects of American Depositary Programs and German–United States Stock Market Integration

LU, XIAOMING, Ph.D. Queen’s University 2000. A Discrete-Tenor Arbitrage Free Model for Path Dependent Libor and Swap Derivatives

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NALBANTOGLU, OSMAN NURI, Ph.D. Harvard University 2000. Three Essays: Using Put Warrants in Share Repurchases; Multiple Buybacks, Reputation and Completion Patterns; Impact of Corporate Governance and Foreign Trading on Firm Returns during Crises: The Case of Turkey

NASIR, JOHN, Ph.D. University of Maryland 1999. Was There a Credit Crunch?: Firm Level Evidence

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