2009

Advances in Economic Forecasting 2009-10

Department of Economics

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Dr. Dean Croushore
Department of Economics
University of Richmond

Dr. Dean Croushore is a Professor of Economics and Rigsby Fellow at the University of Richmond. He is also currently a visiting scholar at the Real-Time Data Research Center at the Federal Reserve Bank of Philadelphia. The focus of his research in recent years has been on forecasting and on how data revisions affect monetary policy, forecasting, and macroeconomic research.

Croushore received his Ph.D. from The Ohio State University in 1984. Upon completing his Ph.D., he joined the faculty at Penn State University. From 1989 to 2003, he was a research economist at the Federal Reserve Bank of Philadelphia. As Vice President and head of the macroeconomics research group at the Philadelphia Fed, his responsibilities included briefing the bank president before FOMC meetings, managing a macroeconomics group of 5 economists and 5 research assistants, writing articles for Business Review, giving speeches, forecasting, briefing the board of directors, and running the Survey of Professional Forecasters and the Livingston Survey.

Croushore is an associate editor of Journal of Money, Credit, and Banking; International Journal of Forecasting; and Empirical Economics. He is author of the textbook Money and Banking: A Policy-Oriented Approach, and co-author with Andrew B. Abel and Ben S. Bernanke of Macroeconomics, 6th edition. His research has appeared in journals such as Journal of Econometrics; Journal of Money, Credit, and Banking; Review of Economics and Statistics; and Southern Economic Journal.

The focus of his research in recent years has been on forecasting and on how data revisions affect monetary policy, forecasting, and macroeconomic research.

Dr. Kajal Lahiri
Department of Economics
University at Albany, SUNY

Dr. Kajal Lahiri is the Distinguished Professor of Economics and Health Policy Management at University at Albany - SUNY. He works on methodological as well as various applied topics dealing with econometrics, macroeconomic forecasting and health. Dr. Lahiri’s recent research deals with the relationship between macroeconomic uncertainty and disagreement among forecasting experts.

Since completing his Ph.D. at the University of Rochester in 1975, Lahiri has been on the faculty at the University at Albany - SUNY. In the intervening years, he has been a visitor at numerous institutions such as the University of Florida, Australian National University, University of Colorado and the International Monetary Fund. In various periods since 1993, he has been a Visiting Scholar at the Office of Research and Statistics in the Social Security Administration.


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2009-2010

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Travel Directions
From I-94 take U.S. 131 north to Exit 36A (Stadium Drive). Travel east on Stadium Drive to the fourth traffic light at Howard St. Turn left onto Howard and take the second right to the WMU campus. Follow the signs to the Miller Auditorium parking ramp. Knauss Hall is the dark brick building just to the northeast of the fountain.

Department of Economics
College of Arts & Sciences
5307 Friedmann Hall
Western Michigan University
Kalamazoo MI 49008
(269) 387-5536
www.wmich.edu/economics

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Advances in Economic Forecasting

Free and Open to the Public
3512 Knauss Hall (Fall)
3508 Knauss Hall (Spring)
3 to 4:30 p.m.

Western Michigan University
Dr. David E. Rapach
Department of Economics
Saint Louis University

Dr. David E. Rapach is an Associate Professor of Economics and Research Economist at the Simon Center for Regional Forecasting at Saint Louis University. He also serves as a Visiting Scholar at the Federal Reserve Bank of St. Louis. His research interests include time-series econometrics, forecasting, macroeconomics, international finance, and financial economics.

Rapach completed his Ph.D. at American University in 1994. He has been a member of the faculty at American University, Trinity College-Washington and Seattle University.


Rapach is on the Board of Editors of the Atlantic Economic Journal. He is co-editor of the volume Forecasting in the Presence of Structural Breaks and Model Uncertainty, published by Emerald.

Dr. Dennis W. Jansen
Department of Economics
Texas A&M University

Dr. Dennis W. Jansen is Professor of Economics and the Private Enterprise Research Center’s Jordan Professor of Public Policy at Texas A&M University. His research has focused on monetary and financial economics, on forecasting, and on the economics of education.

Jansen received his Ph.D. in Economics in 1983 from the University of North Carolina at Chapel Hill. He has held research and/or teaching positions at the National University of Ireland-Galway, the Federal Reserve Bank of St. Louis, Indiana University-Bloomington, North Carolina State University, Erasmus University Rotterdam, Catholic University Leuven and Maastricht University.

Jansen has published nearly fifty research papers in professional journals and books, two textbooks, and a number of other writings. Recent articles have appeared in Economic Inquiry, International Journal of Forecasting, Journal of Econometrics, Journal of Public Economics and Journal of Urban Economics. He is currently co-editor of Economic Inquiry.

Jansen has received grants from the National Science Foundation and from the State of Texas. He was a Fulbright Scholar in 2008. Professor Jansen has chaired the doctoral dissertations of over thirty students who hold jobs in academia, government and business throughout the world.

Dr. Herman O. Stekler
Department of Economics
George Washington University

Dr. Herman O. Stekler is currently Research Professor of Economics at George Washington University. He has done extensive research in the field of forecasting with an emphasis on forecast evaluations and the forecasting process.

Stekler completed his Ph.D. at MIT. He has wide experience in both academia and government. He has taught at University of California-Berkeley, Stony Brook, University of Maryland, University of California-Berkeley, and George Mason University. He was an Economist on the Board of Governors of the Federal Reserve System and a Staff Economist at the Institute for Defense Analyses. He also served on the President’s Council on Wage and Price Stability.

In 2001, Stekler was selected as an Honorary Fellow of the International Institute of Forecasters. He was Director of the Institute from 2001 to 2004. He has been an Associate Editor of International Journal of Forecasting since 1987.


Dr. Tae-Hwy Lee
Department of Economics
University of California, Riverside

Dr. Tae-Hwy Lee is Professor of Economics at University of California, Riverside. His current research topics include forecasting, nonlinear time series, nonstationary time series, quantile and density forecasts, and multivariate volatility modeling. He applies his theoretical work to models of the yield curve, forecasting inflation and output growth, predictability of financial returns and volatility, models of inventory and the housing market.

Lee received his Ph.D. in Economics from UC-San Diego in 1990. He has been a member of the faculty at UC-Riverside since 1995. He has been a visitor at UC-San Diego, University of Cambridge, Dongguk University, Xiamen University and City University of Hong Kong. He has also been a visiting Senior Research Fellow at U.S. Bureau of Labor Statistics.


In 2006 Lee was awarded, with Yongming Hong, the Koopmans Prize for the best paper published in Econometric Theory for the three year period 2003-2005.