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Visiting Professor, KTH Royal Institute of Technology, Stockholm, 2018

PEER-REVIEWED ARTICLES

2021

“Associations between Tobacco 21 and State Flavour Restrictions with Young Adult Tobacco Use,” with Rebekah Levine Coley, Naoka Carey, and Summer Sherburne Hawkins, 2024. *Tobacco Control*, forthcoming. DOI: 10.1136/tc-2023-058448

“Estimating treatment effects when program participation is misreported,” with Denni Tommasi and Lina Zhang, 2024. *Stata Journal*, forthcoming.

“Estimating the wage premia of refugee immigrants: Lessons from Sweden,” with Hans Lööf, Andreas Stephan, and Klaus F. Zimmermann, 2024. *ILR Review*, 77(4), 562–597. DOI: 10.1177/00197939241261640

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"Associations between State-level Changes in Reproductive Health Services and indicators of Severe Maternal Morbidity," with Summer Sherburne Hawkins, Sam Harper and Jay S. Kaufman, 2023. *JAMA Pediatric*, 177:1, 93-95. DOI: 10.1001/jamapediatrics.2022.4136

"Associations between proximity to gas production activity in counties and birth outcomes across the US," with Hailee Schuele, Philip J. Landrigan and Summer Sherburne Hawkins, 2022. *Pediatric Medicine Research*, 30, 102007. DOI: 10.1016/j.pmedr.2022.102007

"COVID-

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"Local Whittle estimation of the long memory parameter", with Stan Hurn and Kenneth Lindsay, 2020. *S a a J a*, 20:3, 565-583. DOI: 10.1177/1536867X20953569

"BRCA1/2 testing in Massachusetts among women with private insurance or Medicaid, 2011-2015," with Lydia Pace, Krisztina Horvath, Sahitya Raja, Jessica Cohen and Summer Sherburne Hawkins, 2020. *Medica Ca e*, September 10. DOI: 10.1097/mlr.0000000000001405

"State-Level Changes in Firearm Laws and Workplace Homicide Rates: United States, 2011 to 2017", with Erika Sabbath and Summer Sherburne Hawkins, 2020. *A e ica J a f P b ic Hea h*, 110:2, 230–236. DOI: 10.2105/AJPH.2019.305405

"The effect of war on economic growth", with Clifford F. Thies, 2020. *Ca J a*, 40:1, 199–212. DOI: DOI:10.36009/CJ40.1.10

"Impact of State-level Changes on Maternal Mortality: A Population-based, Quasi-experimental Study", with Summer Sherburne Hawkins, Marco Ghiani, Sam Harper and Jay S. Kaufman, 2020. *A e ica J a f P e e i e Medici e*, 58:2, 165-174. DOI: 10.1016/j.amepre.2019.09.012

"Impact of state tobacco control policies on birth defects", with Summer Sherburne Hawkins, 2019. *P e e i e Medici e*,

"A quasi-experimental evaluation of marijuana policies and youth marijuana use," with Rebekah Levine Coley, Summer Sherburne Hawkins, Marco Ghiani and Claudia Kruzik, 2019. *American Journal of Drug Abuse*, 45:3, 292-303. DOI: 10.1080/00952990.2018.1559847

"US state cigarette tax increases and smoke-free legislation in relation to cigarette expenditure across household socioeconomic circumstances: a quasi-experimental study," with Summer Sherburne Hawkins and Melissa Kull, 2019. *Addiction*, 114:4, 721-729. DOI: 10.1111/add.14505

"Innovation strategies, external knowledge and productivity growth," with Hans Lööf and Pardis Nabavi, 2019. *Industrial and Corporate Change*, 26:3, 348-367. DOI: 10.1080/13662716.2018.1499502

"Leverage effects and stochastic volatility in spot oil returns: A Bayesian approach with VaR and CVaR applications," with Paola Zerilli and Liyuan Chen, 2019. *Energy Economics*, 79, 111-129. DOI: 10.1016/j.eneco.2018.03.032

"Associations between state tobacco control policies and adolescent ENDS use," with Summer Sherburne Hawkins and Marco Ghiani, 2019. *Journal of Public Health Management & Practice*, 25:6, 529-536. DOI: 10.1097/PHH.0000000000000859

"Capital Structure Adjustments: Do Macroeconomic and Business Risks Matter?", with Mustafa Caglayan and Abdul Rashid, 2017. *Economic Enquiry*, 53:4, 1463–1502. DOI: 10.1007/s00181-016-1178-1

"Securities fraud and corporate board turnover: New evidence from lawsuit outcomes", with James Bohn and Atreya Chakraborty, 2016. *International Review of Law and Economics*, 48, 14–25. DOI: 10.1016/j.irl.2016.07.001

"Reduction in emergency department visits for children's asthma, ear infections, and respiratory infections after the introduction of state smoke-free legislation," with Summer Sherburne Hawkins, Sylvia Hristakeva and Mark Gottlieb, 2016. *Pediatric Medicine*, 89, 278–285. DOI: 10.1016/j.pmed.2016.06.005

"Credit Rating Agency Downgrades and the Eurozone Sovereign Debt Crises," with Dorothea Schäfer and Andreas Stephan, 2016. *Journal of Financial Stability*, 24, 117–131. DOI: 10.1016/j.jfs.2016.05.001

"The Self-Medication Hypothesis: Evidence from Terrorism and Cigarette Accessibility", with Michael Pesko, 2016. *Economic and Health Biometrics*, 22: 94–102. DOI: 10.1016/j.ehb.2016.03.007

"Invited Commentary: An Interdisciplinary Approach for Policy Evaluation", with Summer S. Hawkins, 2016. *American Journal of Epidemiology*, 183:6, 539–541. DOI: 10.1093/aje/kwv237

"Impact of tobacco control policies on adolescent smoking", with Summer Sherburne Hawkins and Nicoline Bach, 2016. *Journal of Adolescent Health*, 58:6, 279–285. DOI: 10.1016/j.jadohealth.2016.02.014

"R&D Expenditures and Geographical Sales Diversification", with Mustafa Caglayan and Oleksandr Talavera, 2016. *Managerial Science*, 84:2, 197–221.

"Jumps and stochastic volatility in crude oil futures prices using conditional moments of integrated volatility," with Paola Zerilli, 2016. *Energy Economics*, 53:175–181.

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"What do Chinese Macro Announcements Tell Us About the World Economy", with Alexander Kurov and Marketa Halova Wolfe, 2015. *Journal of International Money and Finance*, 59:100–122.

"Associations of tobacco control policies with birth outcomes," with Summer Sherburne Hawkins et al.

"Evaluating the impact of the Baby-Friendly Hospital Initiative on breastfeeding rates: a multi-state ana

"Exchange Rate Effects on the Volume and Variability of Trade Flows," with John Barkoulas and Mustafa Caglayan. *Journal of International Money and Finance*, 2002, 21:4, 481-496.

"Residual Diagnostics for Cross-Section Time Series Regression Models." *The Statistician*, 2001, 1:1, 101

"Fractional Differencing Modeling and Forecasting of Eurocurrency Deposit Rates" with John Barkoulas. *Journal of Financial Research*, 1997, 20:3, 355-372. Reprinted in *Financial Forecasting, Volume 2: International Exchange and Trade*, Batchelor, Roy Dua, Pami, eds., Elgar Reference Collection. International Library of Critical Writings in Financial Economics, vol. 13. Cheltenham, U.K. and Northampton, Mass.: Elgar. p 40-57. 2003.

"A Model of Tied and Untied Foreign Aid: A Theoretical and Empirical Analysis," with B. Mak Arvin. *Key Economic Studies*, 1997, 34:2, 71-79.

"A Re-examination of the Fragility of Evidence from Cointegration-Based Tests of Foreign Exchange Market Efficiency

in *Pieces of the Puzzle: A Study of the Role of the Dollar*, Volume 3, John Cunningham, ed. 1995. London: Routledge.

"Coordination of Large Macroeconomies' Policies and the Stability of Small Economies," *Journal of Economic Dynamics and Control*, 1986, 10:21-25.

"Activist Policy and Macroeconomic Instability," with E. Philip Howrey, *Economic Letters* 1983, 11:1/2, 43-48.

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"On the Sensitivity of Optimal Control Solutions," *Journal of Economic Dynamics and Control*, 1980, 2:205-208.

"Evidence on Structural Change in the Demand for Aggregate U.S. Imports and Exports," with Robert M. Stern and Mark Greene, *Journal of Political Economy*, 1979, 87:179-192. Unrevised version reproduced in Hearing before the Subcommittee on International Finance of the Committee on Banking, Housing, and Urban Affairs, U.S. Senate, 1979.

"A Logit Analysis of the Factor Content of West German Foreign Trade," with David Coe, *Weltwirtschaftliches Archiv*, 1978, 114:328-338.

"An Empirical Analysis of the Composition of Manufacturing Employment in the Industrialized Countries," with Edward Leamer and Robert M. Stern, *Economic Enquiry*, 1977.

"A Multi-Country Simulation of the Employment and Exchange-Rate Effects of Post Kennedy-Round Tariff Reductions," with Alan Deardorff and Robert M. Stern, in Akrasanee et.al., *Trade and Employment in Asia and the Pacific*, 1977. Honolulu: University Press of Hawaii.

"A Financial Input-Output System for the United States in 1972," with William B. Stronge, *Proceedings of the Biennial Economic Section of the American Statistical Association*, 1975.

"Alternative Forecasting Models for the U.S. Flow-of-Funds," *Proceedings of the Biennial Economic Section of the American Statistical Association*, 1974.

"Financial Portfolio Patterns in the U.S. Economy, 1961-1972," *Proceedings of the Biennial Economic Section of the American Statistical Association*, 1973.

"Dynamic Panel Data Models", in SAGE Research Methods Foundations, Paul Atkinson,

"Tests for stationarity of a time series: Update," with Richard Sperling. *S a a Tech ica B e i* , 2000, 58, 35-36.

"Tests for long memory in a time series," with Vince Wiggins. *S a a Tech ica B e i* , 2000, 57, 39-44.

"Tests for stationarity of a time series." *S a a Tech ica B e i* , 2000, 57, 36-39.

"Utility for time series data." *S a a Tech ica B e i* , 2000, 57, 2-4.

"Compacting time series data." *S a a Tech ica B e i* , 2000, 57, 44-45.

Effects of Exchange Rate Volatility on the Volume and Volatility of Bilateral Exports: The Case for Developing Countries, British Academy, GBP 3,605, funded 1 January 2007-31 December 2008. Mustafa Caglayan and Christopher F Baum, co-investigators.

Finanz- und Kapitalstrukturmanagement vor dem Hintergrund differierender Finanzsysteme - Eine vergleichende Analyse des Verhaltens deutscher und US-amerikanischer Firmen (Finance and Capital Structure Management in Distinct Financial Systems - a Comparative Analysis of the Behaviour of German and US-American Firms), Fritz Thyssen Stiftung, EUR 102,000, funded 1 October 2006-31 December 2007. Dorothea Schäfer and Christopher F Baum, co-principal investigators.

The Effects of Exchange Rate Movements on International Trade Flows: A Bivariate GARCH Approach, British Academy, GBP 2,723, funded 1 January 2005-30 June 2006. Mustafa Caglayan and Christopher F Baum, co-

"Occupational sorting and wage gaps of refugees," Portuguese State Conference, Porto and University of Minho, Braga, January 2020, and Swedish Ministry of Employment, Stockholm, March 2020.

"State firearm laws and workplace homicides in the United States," 9th Nordic/Baltic State Conference, Stockholm and 25th London State Conference, September 2019.

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Computational Economics and Econometrics, National Research Council, Rome and UK
Stata Users Group Meeting 2016, London.

"Advances in microeconometrics and finance using instrumental variables", 2008. University of Nottingham, UK and University of Sheffield, UK.

"Instrumental variables: Overview and advances", 2007. Thirteenth United Kingdom Stata Users Group Meeting, London, and Rensselaer Polytechnic Institute, Troy, NY.

"Powerful new tools for time series analysis," 2007. Sixth North American Stata Users Group Meeting, Boston.

"Should you become a Stata programmer?", 2007. Fifth German Stata Users Group Conference, Essen, Germany.

"Firm Investment and Financial Frictions," 2007, with Mustafa Caglayan and Oleksandr Talavera. University of Strathclyde.

"The Effects of Short-Term Liabilities on Profitability: The Case of Germany", 2006, with Dorothea Schäfer and Oleksandr Talavera. 38th Annual Conference of the Money, Macro and Finance Research Group, University of York.

"Time series filtering techniques in Stata," 2006. Fifth North American Stata Users Group Meeting, Boston and Twelfth United Kingdom Stata Users Group Meeting, London.

"Firm Investment and Financial Frictions," 2006, with Mustafa Caglayan and Oleksandr Talavera. Thirteenth International Conference on Panel Data, University of Cambridge.

"Effects of Exchange Rate Volatility on the Volume and Volatility of Bilateral Exports", 2006, with Mustafa Caglayan. Forecasting Financial Markets Conference, Aix en Pr() -4.6 76 (w) -4.6 (i) -4.6(t)

"Rolling Regressions with Stata," 2004. Third North American Stata Users Group Meeting, Boston.

"Topics in Time Series Modeling with Stata," 2004. invited lecture at Tenth UK Stata Users Group meetings, London.

"The Impact of Macroeconomic Uncertainty on Cash Holdings for Non-Financial Firms," 2003, with Mustafa Caglayan, Neslihan Ozkan and Oleksandr Talavera. Economic Research Centre, Deutsche Bundesbank (2005); Department of Economics, University of Leicester; Management School, University of Liverpool; Department of Economics, University College Dublin; Department of Economics, University of Tennessee-Knoxville; Ninth International Conference of Society for Computational Economics, Seattle; and Department of Economics, University of Connecticut.

"The Impact of Macroeconomic Uncertainty on Bank Lending Behavior," 2002, with Mustafa Caglayan and Neslihan Ozkan. Eighth International Conference of Society for Computational Economics, Aix en Provence; the 57th European Meeting of the Econometric Society, Venice; Universities of Zaragoza, Oklahoma, Bristol, and Liverpool; Graduate School of International Economics and Finance, Brandeis University; Bilkent

"The Fisher Equation in the Context of Fractional Cointegration," with Basma Bekdache, 1999. Fifth International Conference on Computing in Economics and Finance (CEF'99), Boston College.

"Temporal Aggregation and the Behavior of Bond Term Premia: An Empirical Investigation," with Basma Bekdache, 1998. Fourth International Conference on Computing in Economics and Finance (CEFES'98), University of Cambridge.

"Nonlinear Adjustment to Purchasing Power Parity in the post-Bretton Woods Era," with John T. Barkoulas and Mustafa Cagyalan, 1998. Fourth International Conference on Computing in Economics and Finance (CEFES'98), University of Cambridge.

"The Ex Ante Predictive Accuracy of Alternative Models of the Term Structure of Interest Rates," with Basma Bekdache, 1997. Third International Conference on Computing in Economics and Finance, Stanford.

"P*: Anchor for the Price Level, or Will-o'-the-Wisp?," with M. Furno, 1990. ASSA Meetings, Washington, DC.

"The Pricing of Railroad Bonds, 1925-1930," with C. Thies, 1990. Eastern Finance Association Meetings, Charleston, SC.

"On E

Xiaoqiang Hu, "Three Essays on Financial Economics and International Economics," 1994 (co-director).

Joanne Doyle, "An Empirical Investigation into Internal Adjustment Costs in Neoclassical Investment Models", 1993.

Charles Anderson, "Applications of Integration, Cointegration, and Seasonal Differencing to Corporate Earnings Models," 1990.

Serhan Ciftcioglu, "The Macroeconomic Stability of a Small Open Economy under Fixed and Flexible Rates," 1988.

Marilena Furno, "Robust Methods for Macroeconomic Models," 1988.

Carol Ann Luttrell, "The Redistribution of Wage Income Caused by Price Level Changes," 1987.

James P. Lesage, "A Rational Expectations Model of Local Payroll Tax Regimes," 1983.

Clifford F. Thies, "New Estimates of the Term Structure of Interest Rates: 1920-1939," 1982.

Dinghe Cui, "Essays in Applied Microeconomics," 2024.

Shunichi Yoneyama, "Essays in Macroeconomics," 2023.

Benjamin Ferri, "Essays in Applied Microeconomics," 2022.

Federico Favaretto, "Essays in International Macroeconomics," 2021.

Krisztina Horvath, "Essays on Health Insurance Markets", 2020.

Marco Ghiani, "Essays in Applied Health Economics," 2019.

Krastina Dzhambova, "Macroeconomic Implications of Fiscal Policy in a Small Open Economy," 2019.

Sarah Dow-Fleisner, "Defying the Odds: Child Health and Wellbeing in the Context of

Natalia Zhivan, "The Employment of Older Workers," 2009.

Andrew Ryan, "The Design of Pay-for-Performance and Public Quality Reporting for Hospital Care in Medicare: Theory and Empirical Evidence," Heller School for Social Policy and Management, Brandeis University, 2008. Recipient of the 2009 Dissertation Award in Health Services Research supported by AcademyHealth.

Kathryn Dorman, "Asset Risk and the Fisher Effect," 1988.

Gary S. Fissel, "Essays in International Finance and Macroeconomics," 1988.

Tullio Jappelli, "Essays on Consumption, Liquidity Constraints and Fiscal Policy," 1988.

James C. Cosgrove, "The Dissaving Behavior of the Retired Elderly," 1987.

John P. O'Keefe, "Firm Size, Transactions Costs and Returns on Common Equity," 1987.

Phyllis W. Isley, "Estimation of the Fisher Effect on the Term Structure of Interest Rates Employing a Term Structure of Inflationary Expectations," University of New Hampshire, 1986.

Patricia Lasonde, "The Heckscher-Ohlin Effect on the Term Structure of Interest Rates," 1986.

*In re United States e. Te e ce Ba e , a d behaf f ai Sae .A ega ,
I c., United States District Court for the Central District of California, Case No. 8:18-cv-
00203.*

Statistical consultant, Jobs for Youth-Boston, 2001.
Volunteer, Massachusetts Tech Corps, 1995-1997.
Finance Committee, Town of Sudbury, Massachusetts, 1984-1987; Vice-Chair,
1985-1986; Chair, 1986-1987.

International Monetary Fund, Institute for Capacity Development, 2011–2019, 2023
World Bank / International Finance Corporation, 2023
European Commission, Directorate General Finance, 2020–2021
Civil Service College, Singapore, 2015–2018
Citizens Financial Group, Boston, 2012–2017
Ministry of Trade and Industry, Singapore, 2011–2014
Singapore Competition Commission, 2010
Academic Affiliate, Greylock McKinnon Associates, 2009–
College of Management, University of Massachusetts-Boston, 2005
Charles River Associates, 2000–2001
Citicorp Investment Bank, 1983–1997
Société Générale, New York, 1990–1991
Citicorp Securities Markets, Inc., 1988–1989
CRT Government Securities, Ltd., 1987–1988