

ARABINDA BASISTHA

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Department of Economics
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CITIZENSHIP

Indian, permanent resident of US.

EDUCATION

Ph.D. Economics, University of Washington, Seattle, WA, June 2002.

RESEARCH FOCUS

Empirical Macroeconomics, Applied Time Series.

TEACHING FIELDS

Macroeconomics, Econometrics, Monetary Economics, International
Macroeconomics.

EXPERIENCE

Academic Appointments:

Associate Professor, Department of Economics, West Virginia University,
Morgantown, WV, 2009 - present.

Assistant Professor, Department of Economics, West Virginia University,
Morgantown, WV, 2003 - 2009.

Visiting Assistant Professor, Department of Economics, Wellesley College,
Wellesley, MA, 2002 - 2003.

RESEARCH

Refereed Journal Articles:

1. Why Were Changes in the Federal Funds Rate Smaller in the 1990s? (with Richard Startz), *Journal of Applied Econometrics*, 19(3), 339-54, 2004.
2. Estimates of Output Gap from a Forward-looking New-Keynesian Phillips Curve. (with Charles Nelson), *Journal of Monetary Economics* 54(2), 498-511, 2007.
3. Trend-Cycle Correlation, Drift Break and the Estimation of Trend and Cycle in Canadian GDP, *Canadian Journal of Economics*, 40(2), 584-606, 2007.

4. Measuring the NAIRU with Improved Uncertainty: A Multiple Indicator-Common Factor Approach. (with Richard Startz), *Review of Economics and Statistics*, 90(4), 805-11, 2008.
5. Macroeconomic Cycles and Stock Market's Reaction to Monetary Policy (with Alexander Kurov), *Journal of Banking and Finance*, 32, 2606-16, 2008.
6. Hours per Capita and Productivity: Evidence from Correlated Unobserved Components Model, *Journal of Applied Econometrics*, 24(1), 187-206, 2009.
7. Estimating Earnings Trend from Unobserved Components Model (with Alexander Kurov), *Economics Letters*, 107, 55-57, 2010.
8. The Impact of Monetary Policy Surprises on Energy Prices (with Alexander Kurov), forthcoming in *Journal of Futures Markets*.

Working Papers:

1. Currency Crisis and Recovery (with Sheida Teimouri).
2. National Changes and Spatial Spillovers in State-level Okun's Law (with Casto Martin Montero Kuscevic).

Grants and Awards:

1. Outstanding Researcher Award, College of Business and Economics, 2007-08.
2. Summer Research Grant, College of Business and Economics, 2006.
3. Summer Research Grant, College of Business and Economics, 2007.
4. Senate Faculty Research Grant, West Virginia University, 2007.

Academic Proceedings:

1. Foreign Aid and Export performance: A Panel Data Analysis of Developing Countries (With Jonathan Munemo and Subhayu Bandyopadhyay), in *Theory and Practice of Foreign Aid*, (edited by Sajal Lahiri), Elsevier Science, 2007.

Study Guide:

1. Study Guide to Macroeconomics (9th, 10th and 11th ed.) by R. Dornbusch, S. Fischer and R. Startz; McGraw-Hill.

Research Seminars:

University of Alabama, (December 2002); West Virginia University (March 2003); George Washington University (November 2003); University of Kansas (April, 2007); Purdue University (April, 2008); Monash University (May, 2008); University of Western Australia (May, 2008), George Washington University (April, 2013).

Recent Conferences:

2005: Society for Computational Economics and Finance, June; Midwest Econometrics Group, October.
2006: Society for Non-Linear Dynamics and Econometrics, March; Midwest Macroeconomics Meetings, May; Econometric Society Summer Meetings, June; Midwest Econometrics Group, October.
2007: Far-Eastern Meetings of the Econometric Society, July; Midwest Econometrics Group, October.
2008: Society for Non-Linear Dynamics and Econometrics, April; Society for Computational Economics and Finance, June; Midwest Econometrics Group, October.
2012: Conference in honor of Charles Nelson at University of Washington, June.

TEACHING

Undergraduate Courses Taught:

Principles of Microeconomics, (at University of Washington and WVU).
Principles of Macroeconomics, (at University of Washington, Wellesley College and WVU).
Intermediate Microeconomics, (at University of Washington and WVU).
Intermediate Macroeconomics, (at University of Washington and WVU).
Money and Banking (at WVU).
Introductory Econometrics, (at Wellesley College).
Advanced Econometrics (at Wellesley College).

Graduate Courses Taught:

International Macroeconomics, (at WVU).
Monetary Economics I and II, (at WVU).
Macroeconomics II, (at WVU).
Macroeconomics, (for MS in Finance, at WVU).
Research Design/Methodology (at WVU).

PhD Student Advising:

Elena Bondarenko, Jorge Guillen, Harumi Hattori, Christine Harrington, Ellis Heath (C), Dayoung Huang, Zhaodan Huang, Lilian Kamal, Medhawin Kitikun, Rudolf Klein, Seth Kopchak, Casto Martin Montero Kuscevic (C), Julie Lohi, Scott Murdoch, Sudeshna Pal, Jorida Papakroni, Aziz Saglam, Alina Serban, Cesar Sobrino (C), Chaiwuth Tangsomchai, Sheida Teimouri (C), Fang Wang, Kwasi Yeobah, Javed Younas.

Graduate Exam Committees:

Core Macroeconomics Comprehensive Exam Committee, International Economics Field Exam Committee, Monetary Economics Field exam Committee.

SERVICE

Internal Service Activities:

Undergraduate Studies Committee, 2003 - 2008; Faculty Hiring Committee, 2004-2005; Faculty Hiring Committee, 2006-2007; Faculty Hiring Committee, 2007-2008; Faculty Hiring Committee, 2008-2009; Visiting Faculty Hiring Committee, 2012; Faculty Hiring Committee, 2012-13 (Chair, Macro and Macro-Finance); Academic Standards Committee, 2008 - 2009; College Policies and Procedures Committee, 2008 – 2010, Graduate Studies Committee, 2009 – present.

Chair, PhD admissions and financial aid, 2011-present.

External Service Activities:

Referee/Reviewer for Journals/Publishers/Grants

B.E. Journal of Macroeconomics, Empirical Economics, International Journal of Forecasting, Financial Review, Journal of Economic Dynamics and Control, Journal of Banking and Finance, Journal of Business and Economic Statistics, Journal of Futures Markets, Journal of International Money and Finance, Journal of Macroeconomics, Journal of Money, Credit and Banking, Economic Journal, Econometric Reviews, Economic Modelling, Economics Letters, Economics Bulletin, European Economic Review, Macroeconomic Dynamics, Oxford Bulletin of Economics and Statistics, McGraw Hill, Wiley-Blackwell, Handbook of Economic Forecasting, National Science Foundation.

PROFESSIONAL AFFILIATIONS

American Economic Association, Econometric Society.

REFERENCES

Available upon request.