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### **RESUME**

#### **FORMAL EDUCATION**

Univ. of Connecticut	Finance	1987-91	Ph.D.
Univ. of Connecticut	Finance	1983-85	MBA
Univ. of Connecticut	Mech. Engr.	1965-69	BSME

#### **PROFESSIONAL EXPERIENCE**

##### **Academic**

University of Connecticut · Associate Professor-in-Residence, 2000-2004.  
Central Conn. State University - Associate Professor, 1996-2000.  
Central Conn. State University - Assistant Professor, 1990-96.  
University of Connecticut - Graduate Assistant - 1987-1990.

##### **Business**

**Arthur Andersen & Co.**, Hartford, Conn., 5/85-6/86. Consulting division.

**Pratt & Whitney Aircraft**, East Hartford, Conn., 1/74-6/82.

-Product Support Engineer, 9/79-6/82.

-Field Engineer, 1/75-9/79.

-Experimental Engineer, 1/74-1/75.

#### **RESEARCH AND OTHER CREATIVE ACTIVITY**

##### **Publications and Completed Research**

##### **Book Chapters**

1. "Bayesian Analysis of Financial Event Studies Data" with Dr. Alan E. Gelfand, Statistics Dept., Univ. of Connecticut. *ADVANCES IN ECONOMETRICS*, 1996, JAI Press.

### **Journal and Proceedings Articles**

1. "Multinational Firm Valuation: Does Market Location Matter?" with Dr. Mary Cutler of Central Conn. State Univ., *THE JOURNAL OF INTERNATIONAL FINANCE*, special issue on emerging markets, Spring, 1996; 19-24.
2. "Hypothesis Testing in Event Studies: The Case of Variance Changes" with Dr. Carmelo Giaccotto of the Univ. of Connecticut, *JOURNAL OF ECONOMICS AND BUSINESS* 1996 (48); 349-370.
3. "A Market Based Evaluation of the Election versus Appointment of Regulatory Commissioners" with Dr. Joseph Fields and Dr. Lin Klein of the Univ. of Connecticut, *PUBLIC CHOICE* 1997 (92); 337-351.
4. "Judging Bias in Olympic and World Figure Skating Competitions: 1982-1994" with Dr. Randall Guttery of the University of North Texas. *1996 Proceedings of the Joint Meetings of the American Statistical Association*, section on Statistics in Sports.
5. "Stock Market Reaction to the Liberalization of Capital Flows: The Case of Greece" with Georgios Chortareas and Titos Ritsatos of the University of Connecticut. *BUSINESS & ECONOMICS FOR THE 21ST CENTURY*, Vol. 1, Selected Papers, 1997 Business & Economics Society International Conference, Athens, Greece.
6. "Stock Market Reaction to Capital Outflow Liberalization in an Emerging Market: Experience from Greece" with Dr. Georgios Chortareas of The Bank of England and Dr. Titos Ritsatos of Ernst and Young, Athens, Greece. *THE JOURNAL OF ECONOMICS AND FINANCE* 24(1), Spring, 2000; 77-89.
7. „A Survey of Sampling-Based Bayesian Analysis of Financial Data“ with Dr. Alan E. Gelfand of Duke University. *APPLIED MATHEMATICAL FINANCE* 9 (4), December, 2002; 273-292.
8. „The Relative Cost Efficiency of Stock versus Mutual Thrifts: A Bayesian Approach“ with Dr. Kenneth Daniels of Virginia Commonwealth University. *THE FINANCIAL REVIEW*, Vol. 39, February, 2004; 153-178.

### **Completed Papers Not Yet Published**

1. „Efficiency Estimation of U.S. Commercial Banking: A Stochastic Frontier Approach Using Gibbs Sampling“ with Dr. Kenneth Daniels of Virginia Commonwealth University. SSRN working paper, URL: [http://ssrn.com/abstract\\_id=363660](http://ssrn.com/abstract_id=363660).
2. „A Bayesian Investigation of Intertemporal Risk/Return Stability for Long-Horizon International Equity Portfolios“ with Dr. Carmelo Giaccotto of the University of Connecticut

and Dr. Erasmo Giambona of Roger Williams University.

### **SPECIAL AWARDS AND HONORS**

- Induction into BETA GAMMA SIGMA, Alpha of Conn. Chapter, Honor Society for Collegiate Schools of Business, on April 25, 1993, in Storrs, Conn.
- Yale/Mellon Visiting Faculty Fellowship, Yale University, 1997-98.

### **PROFESSIONAL ACTIVITIES**

#### Memberships

- Financial Management Association
- Eastern Finance Association
- The American Statistical Association
- The International Society of Bayesian Analysis