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# **J. ISAAC MILLER**

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## **EDUCATION**

Ph.D., Economics, Rice University (2005, Advisor: Joon Y. Park)  
M.A., Economics, Rice University (2004)  
B.A. *magna cum laude*, Economics and Russian, University of Pennsylvania (1998)

## **RESEARCH INTERESTS**

Econometrics, Time Series, Macroeconometrics, Energy Economics

## **PRESENT ACADEMIC POSITION**

2005.08-present Assistant Professor, Economics, University of Missouri

## **VISITING ACADEMIC POSITION**

2008.08-2009.01 Visiting Assistant Professor, Economics, Texas A&M University

## **REFEREED PUBLICATIONS**

1. "Extracting a Common Stochastic Trend: Theory with Some Applications" (with Y. Chang and J.Y. Park), *Journal of Econometrics* 150(2), 2009, 231-247.
2. "Crude Oil and Stock Markets: Stability, Instability, and Bubbles" (with R.A. Ratti), *Energy Economics* 31(4), 2009, 559-568.
3. "Nonlinearity, Nonstationarity, and Thick Tails: How They Interact to Generate Persistency in Memory" (with J.Y. Park), *Journal of Econometrics*, forthcoming.

## **WORKING PAPERS**

1. "Testing for Purchasing Power Parity under a Target Zone Exchange Rate Regime"
2. "A Random Coefficients Autoregressive Model with Exogenously-driven Stochastic Unit Roots"
3. "Cointegrating Regressions with Messy Data and an Application to Mixed-frequency Series"
4. "Testing the Bounds: Empirical Behavior of Target Zone Fundamentals"
5. "Instrumenting Out Non-normality from VECM Rank Tests: IV Tests with Chi-squared Limits"

**CONFERENCE PRESENTATIONS**

*Econometric Society, North American Summer Meetings:*

2004 (Brown), 2006 (Minnesota), 2008 (Carnegie Mellon)

*Midwest Econometrics Group Meetings:*

2006 (Cincinnati), 2007 (SLU), 2008 (Kansas), 2009 (Purdue)

*Missouri Economics Conferences (U of Missouri):* 2006, 2007, 2008, 2009

*Other Conference Presentations:*

2006.04 Symposium on Econometric Theory and Applications (Xiamen University)

2004.09 Symposium on Computational Finance and Econ. Systems (Rice University)

2004.02 Texas Camp Econometrics IX (SMU)

**INVITED SEMINARS**

2008/2009 Simon Fraser, UBC, York, Exeter, Leeds, Nottingham

2007/2008 Texas A&M, Rice

2006/2007 Ohio State

2004/2005 Missouri, Georgia State

2003/2004 Rice

**INFORMAL PRESENTATIONS**

*U. of Missouri Brown Bags:* 03/06, 03/07, 04/08, 01/09

*Texas A&M Brown Bags:* 10/08, 12/08

**COURSES TAUGHT**

*University of Missouri*

ECON 4371 Introduction to Econometrics (undergraduate)

ECON 9473 Econometric Methods II (PhD core)

ECON 9476 Econometric Analysis of Time Series I (PhD core)

ECON 9477 Econometric Analysis of Time Series II (PhD elective)

*Texas A&M University*

ECMT 463 Introduction to Econometrics (undergraduate)

*Rice University*

ECON 212 Principles of Economics II (introductory macro)

**GRANTS**

2009.09 Economic & Policy Analysis Research Center, University of Missouri

2009.02 Assistant Professor Travel Grant, University of Missouri

2008.06 Assistant Professor Travel Grant, University of Missouri

2006.04 Faculty International Travel Grant, University of Missouri

**FELLOWSHIPS, AWARDS, AND OTHER HONORS**

2004.08-2005.05 Teaching Fellowship, Rice University

2000.08-2004.05 Graduate Fellowship, Rice University

2001.08 Gulf Coast Mensa Scholarship Award

2000.08-2001.05 Rimlinger Memorial Fellowship, Rice University

1999.05 Phi Beta Kappa, University of Pennsylvania

**REFEREE SERVICE**

*Econometric Theory, Energy Economics, Journal of Productivity Analysis,  
Southern Economic Journal, University of Missouri Research Board*

**UNIVERSITY AND DEPARTMENTAL SERVICE**

*University of Missouri*

Faculty Recruiting, Graduate Studies (3), Website Coordinator (2),  
Computer Committee

*Texas A&M University*

Faculty of Program for Time Series with Applications in Financial Econometrics

**PROFESSIONAL AFFILIATIONS**

Econometric Society