

TED JUHL

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University of Kansas
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Education:

Ph.D. Economics, University of Illinois at Urbana-Champaign, May 1999

M.S. Applied Statistics, University of Illinois at Urbana-Champaign, January 1999

M.S. Economics, University of Illinois at Urbana-Champaign, May 1995

B.A. Economics and Mathematics, University of Northern Iowa, Highest Honors, May 1993

Positions:

Department Chair, University of Kansas, Department of Economics, 2015-present

Professor of Economics, University of Kansas, 2015-present

Associate Professor of Economics, University of Kansas, 2005-2015

Assistant Professor of Economics, University of Kansas, 1999-2005

Instructor, University of Illinois at Urbana-Champaign, 1998

Assistant Instructor, University of Illinois at Urbana-Champaign, Master of Science in Policy Economics Program, 1995-1997

Publications:

"Cointegration Analysis Using M-Estimators," *Economics Letters* (2001), 71, 149-154.2001.

"Power Functions and Envelopes for Unit Root Tests," with Zhijie Xiao, *Econometric Theory* (2003), 19, 238-251.

"A Lagrange Multiplier Stationarity Test Using Covariates," *Economics Letters* (2004), 85, 321-326, 2004.

"A Nonparametric Adjustment for Tests of Changing Mean," *Economics Bulletin* (2004), 3, 1-11, 2004.

"Time in Purgatory? Examining the Grant Lag for U.S. Patent Applications," with David Popp and Daniel Johnson, *Topics in Economic Analysis and Policy* (2004), 4, article 29.

"Testing for Cointegration Using Partially Linear Models," with Zhijie Xiao, *Journal of Econometrics*, (2005), 124, 363-394.

"Functional Coefficient Models Under Unit Root Behavior," *Econometrics Journal* (2005), 8, 197-213.

"A Nonparametric Test for Changing Trends," with Zhijie Xiao, *Journal of Econometrics* (2005), 127, 179-199.

"Partially Linear Models with Unit Roots," with Zhijie Xiao, *Econometric Theory* (2005), 21, 877-906.

"Covered Interest Parity: 1880-1914," with Bill Miles and Marc Weidenmier, *Economica* (2006), 73, 341-352.

"Tests for Changing Mean with Monotonic Power", with Zhijie Xiao, *Journal of Econometrics* (2009), 148, 14-24.

"Compliance with Hedge Accounting Rules: The Effect of the Hedge Horizon on the Hedge Ratio and R^2 " with Ira Kawaller and Paul Koch, *Journal of Futures Markets* (2012), 32, 837-876.

"A Nonparametric Test of Moment Condition Stability," with Zhijie Xiao, *Econometric Theory* (2013), 29, 90-114.

"Testing for Heteroskedasticity in Fixed Effects Models," with Walter Sosa-Escudero, *Journal of Econometrics* (2014), 178, 484-494.

"A Test for Slope Heterogeneity in Fixed Effects Models", with Sasha Lugovskyy, *Econometric Reviews*, (2014), 33, 906-935.

"A Nonparametric Test of the Predictive Regression Model," *Journal of Business and Economic Statistics*, (2014), 32, 387-394.

"The Effects of Research and Development Funding on Scientific Productivity: Academic Chemistry, 1990-2009," with Donna Ginther, Joe Heppert, and Joshua Rosenbloom, *PLOS ONE*, (2015).

"Functional Index Coefficient Models with Variable Selection," with Zongwu Cai and Bingduo Yang, *Journal of Econometrics*, (2015), 189, 272-284.

Papers Submitted for Publication:

“Testing Individual Slope Homogeneity in Quantile Regression Panel Data Models with an Application to Firm Capital Structure,” with Antonio Galvao and Liang Wang.

“Testing for Slope Heterogeneity Bias in Panel Data Models”, with Murillo Campello and Antonio Galvao.

“A Direct Test for Cross-Sectional Correlation in Panel Data Models”

Courses Taught:

Macroeconomics, Introductory Econometrics, Mathematical Statistics for Economists, Money and Banking, Econometrics (M.A.), Econometric Forecasting (M.A.), Econometrics I (Ph.D.), Econometrics II (Ph.D.), Advanced Econometrics I: Time Series (Ph.D.), Advanced Econometrics II: Panel Data, Financial Economics

Teaching Evaluations:

(Scores from 1 to 5 with 5=excellent)

(Overall, he/she) is an effective teacher)

Fall 1999	Econ 522 Macroeconomics	4.91
	Econ 522 Macroeconomics	4.78
Spring 2000	Econ 522 Macroeconomics	4.89
	Econ 522 Macroeconomics	4.78
Fall 2000	Econ 522 Macroeconomics	4.75
	Econ 817 Econometrics I (Ph.D.)	4.29
Spring 2001	Econ 522 Macroeconomics	4.95
	Econ 818 Econometrics II (Ph.D.)	5.00
Fall 2001	Econ 522 Macroeconomics	4.82
	Econ 817 Econometrics I (Ph.D.)	5.00
Spring 2002	Econ 522 Macroeconomics	4.56
	Econ 818 Econometrics II (Ph.D.)	4.83
Fall 2002	Econ 522 Macroeconomics	4.95
	Econ 715 Econometrics (M.A.)	4.94
Spring 2003	Econ 716 Forecasting (M.A.)	4.86
	Econ 818 Econometrics II (Ph.D.)	5.00
Fall 2003	Econ 522 Macroeconomics	4.56
	Econ 817 Econometrics I (Ph.D.)	4.92
Spring 2004	Econ 716 Forecasting (M.A.)	5.00
	Econ 818 Econometrics II (Ph.D.)	4.94
Fall 2004	Econ 715 Econometrics (M.A.)	5.00
	Econ 916 Advanced Econometrics II (Ph.D.)	5.00
Spring 2005	Econ 522 Macroeconomics	4.96
	Econ 716 Forecasting (M.A.)	4.91
Summer 2005	Econ 522 Macroeconomics	5.00
Fall 2005	Econ 522 Macroeconomics	4.88
	Econ 817 Econometrics I (Ph.D.)	4.80

Spring 2006	Econ 818 Econometrics II (Ph.D.)	5.00
	Econ 916 Advanced Econometrics II (Ph.D.)	5.00
Summer 2006	Econ 522 Macroeconomics	4.82
	Econ 600 Money and Banking	4.85
Fall 2006	Econ 522 Macroeconomics	4.71
	Econ 715 Econometrics (M.A.)	4.76
Spring 2007	Econ 522 Macroeconomics	4.90
	Econ 716 Forecasting (M.A.)	5.00
Summer 2007	Econ 522 Macroeconomics	4.75
Fall 2007	Econ 715 Econometrics (M.A.)	4.89
	Econ 817 Econometrics I (Ph.D.)	5.00
Spring 2008	Econ 818 Econometrics II (Ph.D.)	5.00
	Econ 916 Advanced Econometrics II (Ph.D.)	5.00
Summer 2008	Econ 522 Macroeconomics	4.79

(Beginning of new Evaluation Form Question: Overall, Teaching is Clear, Effective, and Engaging)

Fall 2008	Econ 715 Econometrics (M.A.)	4.81
	Econ 915: Advanced Econometrics I (Ph.D.)	5.00
Spring 2009	Econ 716 Forecasting (M.A.)	4.95
	Econ 916 Advanced Econometrics II (Ph.D.)	4.80
Summer 2009	Econ 522 Macroeconomics	4.80
Fall 2009	Econ 715 Econometrics (M.A.)	4.41
	Econ 817 Econometrics I (Ph.D.)	5.00
Spring 2010	Econ 526 Econometrics	4.69
	Econ 915: Advanced Econometrics I (Ph.D.)	4.88
Summer 2010	Econ 522 Macroeconomics	4.83
Fall 2010	Econ 715 Econometrics (M.A.)	4.61
	Econ 817 Econometrics I (Ph.D.)	4.87
Spring 2011	Econ 526 Econometrics	4.63
	Econ 915: Advanced Econometrics I (Ph.D.)	5.00
Summer 2011	Econ 522 Macroeconomics	4.76
Fall 2011	Econ 715 Econometrics (M.A.)	4.88
	Econ 817 Econometrics I (Ph.D.)	4.70
Spring 2012	Econ 526 Econometrics	4.63
	Econ 716 Forecasting (M.A.)	4.86
Summer 2012	Econ 522 Macroeconomics	4.77
Fall 2012	Econ 526 Econometrics	5.00
	Econ 817 Econometrics I (Ph.D.)	4.87
Spring 2013	Econ 716 Forecasting (M.A.)	5.00
	Econ 915: Advanced Econometrics I (Ph.D.)	5.00
Summer 2013	Econ 526 Econometrics	4.90
Fall 2013	Econ 715 Econometrics (M.A.)	4.96
	Econ 817 Econometrics I (Ph.D.)	5.00
Spring 2014	Econ 716 Forecasting (M.A.)	4.93
	Econ 715 Econometrics (M.A.)	4.85
Summer 2014	Econ 522 Macroeconomics	4.82

Fall 2014	Econ 526 Econometrics	4.60
	Econ 669 Financial Economics	4.60
Spring 2015	Econ 715 Econometrics (M.A.)	4.85
	Econ 716 Forecasting (M.A.)	4.92
Summer 2015	Econ 526 Econometrics	4.88
Fall 2015	Econ 526 Econometrics	4.89
Spring 2016	Econ 716 Forecasting (M.A.)	4.92

Awards and Honors:

Teaching:

Center for Teaching Excellence Celebration of Teaching, 2011

Kemper Teaching Fellowship Award, (campus-wide, nominated by students and faculty and selected by former winners) University of Kansas, 2005

Byron Shutz Teaching Award, (best teaching in Economics and Business) University of Kansas, 2003

Center for Teaching Excellence Graduate Course Teaching Award, University of Kansas, 2003

Center for Teaching Excellence Graduate Course Teaching Award, University of Kansas, 2001

Other Honors:

Senior Administrative Fellow, University of Kansas, 2015-2016

Langhoff Memorial Award, University of Illinois, (best Ph.D. core), 1995

Richard D. and Anne Marie Irwin Graduate Fellowship, University of Illinois, 1997-1998

R.J. McElroy Fellowship, 1993-1995

Conference Presentations:

Midwest Econometrics Group, St. Louis, 2015

Midwest Econometrics Group, Iowa, 2014

Kansas Econometrics Conference, 2014

Camp Econometrics New York, 2013

Midwest Econometrics Group, Chicago, 2011

International Panel Data Conference, Montreal, 2011

North American Summer Meetings of the Econometric Society, Wash U, 2011

CIREQ Time Series Conference, 2011

Camp Econometrics New York, 2010

Midwest Econometrics Group, Purdue 2009

Midwest Econometrics Group, Saint Louis University, 2007

North American Summer Meetings of the Econometric Society, Minneapolis, 2006

American Statistical Association Meetings, Seattle, 2006

Midwest Econometrics Group, Northwestern University, 2004

Missouri Economics Conference, 2002, 2004, 2004

American Statistical Association Meetings, San Francisco, 2003

North American Summer Meetings of the Econometric Society, Northwestern, 2003

Midwest Econometrics Group, Ohio State University, 2002

North American Summer Meetings of the Econometric Society, UCLA, 2002

Midwest Econometrics Group, Kansas City Federal Reserve Bank, 2001

Midwest Econometrics Group, University of Chicago, 2000

World Congress of the Econometric Society, Seattle, 2000

Invited Seminars:

Boston College, Claremont McKenna College, University of Florida, University of Illinois, Indiana University, Iowa State University, University of Kansas, University of Missouri, Rutgers University, Syracuse University, Texas A and M University, University of Wyoming

Refereeing:

Journal of the American Statistical Association, Annals of Finance, Journal of Business and Economic Statistics, Econometrics Journal, Econometric Theory, Journal of Econometrics, Journal of Forecasting, Journal of Futures Markets, Journal of Nonparametric Statistics, Quarterly Review of Economics and Finance

Departmental Service:

M.A. Advisor 2005-2015

Executive Committee (elected), 2000-2008, 2010-2015

Oswald Econometrics Search Committee (chair), 2013

Undergraduate Studies Committee, 1999-2000, 2003-2005

Undergraduate Advising, 1999-2000

Computer and Technology Committee Chair, 2004-2010

Microeconomics Search Committee Chair, 2000-2001

Oswald Steering Committee, 2002-2003

Faculty Evaluation Committee, 2000-2002, 2007-2009

Graduate Program Committee, 2000-2001, 2005-2015

Ph.D. Dissertation Committees

Hajar Aghababa, Abdullah Al Hassan (co-chair), Ryadh Al Khareif, Abdullah Alharbi, Abdullah Almeed, Sanjibani Banerjee, Eli Beracha (Finance), Nathan Berg, Julia Brandes, Leo Chan, Esma Nur Cincioglu (Decision Science), Barry Cobb (Decision Science), Na Dai (Finance), Mehmet Dalkir, Charles Dehner, Elizabeth Emeigh (Accounting), Unal Erilymaz, Antonio Galvao (University of Illinois), Yi Geng, Daniel Harnett (Mathematics), Zhao Zhao He (Finance), Jian Huang (Finance), Ying Huang (Accounting), Yeonju Jang (Finance), Febrio Kacaribu, Logan Kelly, Hisaya Kitaoka, Cuynet Koyunku, Mark Leonard, Han Li, Hang Kyo Lim (Biology), Jia Lu, Fei Lu (Mathematics), Sasha Lugovskyy (chair), Jo Lugovskyy, Juan Mao (Accounting), Ryan Mattson, Ron Mau (Finance), Mike Metz, Azucena Monroy, Hiroshi Murano, Noah Mutoti, Huy Nguyen, Erhan Oruc, Christine Porter (Accounting), Hengwei Qi, Hilla Rantalla (Finance), Dylan Rassier, Adisorn Rutjanapun, Fatih Savasan, Ousmane Seck, Lee Smith, Danai Tanamee, Gokhan Torna (Finance), Talat Ullesever, Victor Valcarel, Toshi Wakana, Yaqin Wang, Qian Wang (Accounting), Jenny Zhang (Finance)

College Service:

College of Liberal Arts Sabbatical Leave Committee, 2004-2005, 2005-2006.

General Research Fund Committee, 2007-2008, 2008-2009, 2014-2105 (Chair)

Faculty Search Committee (Political Science), 2005-2006, 2006-2007

University Service:

Financial Aid Appeals Committee, 2000-2001, 2001-2002