

## Stephen E. Norman

### *Curriculum Vitae*

University of Washington, Tacoma  
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#### EMPLOYMENT:

1. Assistant Professor, Milgard School of Business, University of Washington – Tacoma, 2007-Present.
2. Visiting Assistant Professor, Department of Economics, Brigham Young University, 2005-2007.

#### EDUCATION:

1. Ph.D., Economics, Cornell University, 2006  
 Dissertation Title: "Essays on Econometric Models of Relative Prices"  
 Committee Chairman: Tim Vogelsang
2. M.A., Economics, Cornell University, May 2004.
3. B.S., Cum Laude, Economics (Major), Mathematics and Spanish (Minors), Brigham Young University, August 2000.

#### FIELDS OF SPECIALIZATION:

Time Series Analysis, International Economics, Economic History

#### PUBLISHED PAPERS:

1. "Time or Spot? A Revaluation of Amsterdam Market Data prior to 1747," with Doug Wills and Brian Beach, March 2012, forthcoming in *Cliometrica*
2. "Transatlantic Capital Market Price Discovery during a Financial Crisis," with Chris Coe, January 2012, forthcoming in *Bulletin of Economic Research*.
3. "Determinants of Homestead Claims and the Expansion of Western Settlement," with Doug Wills and Randy McFerrin, forthcoming in *Applied Economics Letters*.
4. "How Well does Nonlinear Mean Reversion Solve the PPP Puzzle?" *Journal of International Money and Finance*, 29, 919-937, (2010).
5. "Testing for a Unit Root Against STAR Nonlinearity with a Delay Parameter Greater than One," *Economics Bulletin*, 29, 2148-2169, (2009).
6. "Systematic Small Sample Bias in Two Regime SETAR Model Estimation," *Economics Letters*, 99, 134-138, (2008).

#### WORKING PAPERS:

1. "What is the Shape of Real Exchange Rate Nonlinearity?" with Kerk Phillips, January 2012, revise and resubmit at *Applied Financial Economics*.

2. "Deriving the Dividend Discount Model in the Intermediate Microeconomics Class," with Doug Wills, Jonathan Schlaudraff, and Karianne White, April 2012, submitted.
3. "Nonlinear Mean Reversion in London and Amsterdam Financial Markets in the 1700s," with Doug Wills.
4. "Expansion of Western Settlement on the Canadian and US Frontiers," with Doug Wills and Randy McFerrin.

#### PROFESSIONAL PRESENTATIONS:

1. "Nonlinear Mean Reversion in London and Amsterdam Financial Markets in the 1700s," with Doug Wills (Accepted for presentation in July 2012).
2. "Homestead Claims and the Expansion of Western Settlement," WEAI Annual Conference (July 2011).
3. "Integration of the London and Amsterdam Stock Markets in the Eighteenth Century: A Reappraisal," WEAI Annual Conference (July 2010).
4. "How Well does Nonlinear Mean Reversion Solve the PPP Puzzle?" Lamar University (February 2007).
5. "What is the Shape of Real Exchange Rate Nonlinearity?" Brigham Young University (June 2006).

#### ACADEMIC EXPERIENCE:

1. Assistant Professor, University of Washington – Tacoma: 9/07-Present. Courses taught: Principles of Microeconomics, Principles of Macroeconomics, Quantitative Analysis for Business, Quantitative Methods (MBA), Econometrics for Finance.
2. Visiting Assistant Professor, Brigham Young University, 9/05 – 6/07. Courses taught: Intermediate Macroeconomics, Statistics for Economists.
3. Instructor, Brigham Young University: 6/02-8/02, 6/03-8/03, 6/04-8/04. Courses taught: International Economics, Economic Principles and Problems.

#### COMPUTER SKILLS:

- Extensive Experience: MATLAB, STATA, LaTeX, RATS, EViews
- Some Experience: SAS, GAUSS, Gretl

#### CITIZENSHIP: USA

LANGUAGES: English (native), Spanish (conversational)

#### REFERENCES:

- Professor Douglas Wills, DOU 324, Milgard School of Business, University of Washington – Tacoma, Tacoma, WA 98402, (253) 692-5626, dtwills@uw.edu.
- Professor Tim Vogelsang, Frederick S. Addy Distinguished Professor of Economics, Department of Economics, 120D Marshall-Adams Hall, Michigan State University, East Lansing, MI 48824-1038, (517) 353-4582, tjv@msu.edu.
- Professor Richard Burkhauser, Sarah Gibson Blanding Professor of Policy Analysis, Department of Policy Analysis and Management, 125 MVR Hall, Cornell University, Ithaca, NY 14853-4401, (607) 255-2097, rvb1@cornell.edu.

- Professor Michael Ransom, 129 FOB, Department of Economics, Brigham Young University, Provo, UT 84602-2363, (801) 422-4736, ransom@byu.edu.