RUXANDRA PRODAN – BOUL

Curriculum Vitae

October 2011

Office: Department of Economics
University of Houston
Houston, TX 77004

Telephone: (713) 743-3836

Email: rprodan@uh.edu

Professional Experience

September 2010– present, Clinical Assistant Professor and Undergraduate Director, University of Houston
September 2006 – August 2010, Clinical Assistant Professor, University of Houston
August 2004 **-** *August 2006, Assistant Professor, University of Alabama*

Education

University of Houston
PhD, Economics, August 2004
Dissertation: "Essays on Unit Roots, Restricted Structural Change and Purchasing Power Parity"
MA Economics, May 2001

Academy of Economic Studies, Romania
BA, Economics, June 1997

Research Interests

Time Series Econometrics, International Finance and Macroeconomics

Teaching Experience

Macroeconomics Principles
Intermediate Macroeconomics
International Finance (Undergraduate and Graduate level)
The Economics of Globalization (large sections of an average of 250 students)
Econometrics (Undergraduate Level)
Forecasting (Master Level)

Professional Activities

Led and developed the Study abroad to Europe (Budapest – Prague- Vienna), July 2010, for the University of Houston Business and Economics students

Referee, Journal of Macroeconomics, Journal of Business and Economics Statistics, Econometric Reviews, Studies in Nonlinear Dynamics & Econometrics, The B.E. Journal of Macroeconomic

Publications

"The Uncertain Unit Root in U.S. Real GDP: Evidence with Restricted and Unrestricted Structural Change" with David Papell, *Journal of Money, Credit and Banking*, June 2004, vol. 36, No. 3, 423-427.

"Additional Evidence of Long Run Purchasing Power Parity with Restricted Structural Change" with David Papell, *Journal of Money, Credit and Banking*, 2006, 38,1329-1349.

"Restricted Structural Change and the Unit Root Hypothesis" with David Papell, *Economic Inquiry*, October 2007, Vol. 45, 834-853.

"Potential Pitfalls in Determining Multiple Structural Changes with an Application to Purchasing Power Parity," *Journal of Business and Economics Statistics*, January 2008, volume 26, 50-65.

"Forecasting Persistent Data with Possible Structural Breaks: Old School and New School Lessons Using OECD Unemployment Rates" with Walt Enders, *Frontiers of Economics and Globalization*, June 2008, volume 4, Elsevier

"Forecasting Transnational Terrorism and other Series with an Unknown Number of Structural Breaks" with Walter Enders and Yu Liu, *Defense & Peace Economics*, pages 441-463, Volume 20, Issue 6, 2009

"Markov switching and exchange rate predictability" with Oleksandr Rzhevskyy – in press, *International Journal of Forecasting* (2011)

"Forecasting Real Exchange Rate Behavior with Nonlinear Models" with Yu Liu, forthcoming in the *Southwestern Journal of Economics*

Working Papers.

"Long Run Time Series Tests of Constant Steady-State Growth" (With David Papell) - submitted

"Toward a solution to the interest rate parity puzzle" (With George Davis and Norman Miller) – submitted

"The Statistical Behavior of GDP after Financial Crises and Severe Recessions" (With David Papell), prepared for the "The Long term Effects of the Great Recession", 56th Economic Conference, Federal Reserve Bank of Boston.

"The Comparative Performance of Alternative Out-of-sample Predictability Tests with Non-linear Models" (With Oleksandr Rzhevskyy and Yu Liu) – in progress

"Forecasting US Bank Loans Using VECM" (with Jeff Herzog) – in progress

Conference Presentations

Long Run Purchasing Power Parity: Cassel or Balassa Samuelson

International Economics and Finance Society, January 2005
Texas Econometrics Camp VIII, February 2003
SEA Conference, November 2002

Potential Pitfalls in Determining Multiple Structural Changes with an Application to Purchasing Power Parity

EEA Meetings, August 2004
Econometrics Society Meetings, July 2004
Texas Econometrics Camp IX, March 2004
SEA Conference, November 2003 (poster and presentation)

Forecasting the Real Exchange Rates Behavior: An Investigation of Nonlinear Competing Models

Annual symposium of the society for nonlinear dynamics and econometrics, March 2006
Texas Econometrics Camp XII, February 2007

Forecasting Series Containing Offsetting Breaks: Old School and New School Methods of Forecasting Transnational Terrorism

International Symposium for Forecasting, June 2007

Toward a solution to the interest rate parity puzzle

Texas Econometrics Camp XIV, January 2009
University of Pittsburgh, February 2009

Long swings in exchange rates: are they still there, and do the markets know about them?

Midwest Economics Association Meetings, March 2009
Southern Economics Meetings, November 2009

Long Run Time Series Tests of Constant Steady-State Growth

University of Cincinnati, February 2009
University of Memphis, October 2010

Scholarships/ Fellowships

Graduate Assistant Tuition Fellowship, University of Houston, 1999-2004

Affiliations

Econometrics Society, European Economic Association, Southern Economic Association

Languages

Romanian, Hungarian, English