

Christian J. Murray
Associate Professor

Curriculum Vitae

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Education

University of Washington, Seattle, WA
Ph.D., Economics, 1998
M.A., Economics, 1996

Pacific Lutheran University, Tacoma, WA
B.A., Economics, Cum Laude, 1993

Research Interests

Time Series Econometrics, Business Cycle Analysis, International Finance

Employment

Assistant Professor, Department of Economics, University of Houston, Houston, TX,
1998 – 2003.

Associate Professor, Department of Economics, University of Houston, Houston, TX,
2003 – present.

Editorial Boards

Associate Editor, *Journal of Business & Economic Statistics*, July 2006 – present.

Publications

“The Structure of Unemployment,” 2000, with David Papell and Hala Ghiblawi, *The Review of Economics and Statistics* 82, 809-815.

“The Uncertain Trend in U.S. GDP,” 2000, with Charles Nelson, *Journal of Monetary Economics* 46, 79-96.

“Testing for Unit Roots in Panels in the Presence of Structural Change with an Application to OECD Unemployment,” 2000, with David H. Papell, in *Nonstationary Panels, Panel Cointegration and Dynamic Panels*, Volume 15, 223-238, JAI Press.

“State-Space Modeling of the Relationship between Air Quality and Mortality,” 2000, with Charles Nelson, *Journal of the Air & Waste Management Association* 50, 1075-1080.

“The Purchasing Power Parity Persistence Paradigm,” 2002, with David Papell, *Journal of International Economics* 56, 1-19.

“Permanent and Transitory Components of Recessions,” 2002, with Chang-Jin Kim, *Empirical Economics* 27: 163-183.

“The Great Depression and Output Persistence,” 2002, with Charles Nelson, *Journal of Money, Credit and Banking* 34: 1090-1098.

“Cyclical Properties of Baxter-King Filtered Time Series,” 2003, *The Review of Economics and Statistics* 85: 472-476.

“The Great Depression and Output Persistence: A Reply to Papell and Prodan,” 2004, with Charles R. Nelson, *Journal of Money, Credit and Banking* 36: 429-432.

“State of the Art Unit Root Tests and Purchasing Power Parity,” 2005, with Claude Lopez and David Papell, *Journal of Money, Credit and Banking* 37: 361-369.

“The Purchasing Power Parity Puzzle is Worse Than You Think,” 2005, with David Papell, *Empirical Economics* 30: 783-790.

“Do Panels Help Solve the Purchasing Power Parity Puzzle?,” 2005, with David Papell, *Journal of Business and Economic Statistics* 23: 410-415.

Research In Progress: Completed Papers

“Median-Unbiased Estimation in DF-GLS Regressions and the PPP Puzzle,” with Claude Lopez and David Papell, under revision, *Oxford Bulletin of Economics and Statistics*.

Research In Progress: Manuscripts in Preparation

“Inflation Persistence and the Taylor Principle,” with David Papell and Alex Rzhetsky.

“Median-Unbiased Estimation and Structural Change,” with Hatice Ozer-Balli and David Papell.

“Sectoral Heterogeneity, Small Sample Bias, and the PPP Puzzle,” with Hatice Ozer-Balli and David Papell.

“The Relative Importance of Permanent and Transitory Components of Macroeconomic Time Series,” with Shushanik Papanyan.

“The Persistence of the Real Exchange Rate in Fixed and Floating Nominal Exchange Rate Regimes,” with Dymtro Hryshko.

Teaching Experience

Introductory Macroeconomics
Introductory Macroeconomics, Honors
Undergraduate Econometrics
Graduate Econometric Theory
Graduate Applied Econometrics
Graduate Time Series Analysis

Fellowships and Awards

Grover and Creta Ensley Fellowship in Economic Policy, Department of Economics, University of Washington, September 1997 – March 1998.

Award for Outstanding Graduate Teaching, Department of Economics, University of Washington, 1995-1996.

New Faculty Research Program Grant, University of Houston, 1999-2000.

Grant to Enhance and Advance Research, University of Houston, 2001-2002.

Conference Presentations

“The Uncertain Trend in U.S. GDP,” 1997 Western Economic Association Meetings, Seattle, WA.

“The Purchasing Power Persistence Paradigm,” Texas Econometrics Camp IV, Late Texoma, TX, 1999, and 8th World Congress of the Econometric Society, Seattle, WA, 2000.

“Cyclical Properties of Baxter-King Filtered Time Series,” Texas Econometrics Camp V, Houston, TX, 2000.

Invited Seminar Presentations

Board of Governors, Duke University, Emory University, Federal Reserve Bank of New York, Ohio State University, Washington University, University of Washington.

Referee Experience

The American Economic Review, Economic Journal, Economic Modelling, Econometric Reviews, Economics Letters, Empirical Economics, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Dynamics and Control, Journal of Economics, Journal of Forecasting, Journal of International Economics, Journal of International Money and Finance, Journal of Money, Credit and Banking, Macroeconomic Dynamics, The Manchester School, The Review of Economics and Statistics, Review of International Economics, Southern Economic Journal, Studies in Nonlinear Dynamics and Econometrics.

Grant Proposal Reviewer

National Science Foundation