

August 2, 2004

VITA

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EDUCATION:

Ph.D., Purdue University - 1978 "Methods of Estimation in Temporal Cross-Sectional Studies"

M.S., Purdue University - 1975

B.S., Xavier University - 1973

ACADEMIC EXPERIENCE:

Professor of Management Science, Moore School of Business, University of South Carolina (2004 – Present)

Associate Professor of Management Science, College of Business Administration, University of South Carolina (1986 - 2004)

Visiting Associate Professor of Management Krannert School of Industrial Management, Purdue University - 1987

Assistant Professor of Management Science, College of Business Administration, University South Carolina (1978 -1985)

Graduate Instructor, School of Management, Purdue University - 1975-1978

PROFESSIONAL EXPERIENCE:

1981 – 1984 Consultant for Fidelity Group (Boston)

1983 Consultant to Office of Policy and Economic Research at Federal Home Loan Bank Board

HONORS AND AWARDS:

Research Scholar, College of Business Administration, University of South Carolina

1976 - Krannert Thesis Grant

Beta Gamma Sigma (Honorary Business Fraternity)

Omicron Delta Epsilon (Honorary Economics Fraternity)

Phi Kappa Phi (Honorary Scholastic Fraternity)

Pi Mu Epsilon (Honorary Mathematics Fraternity)

PROFESSIONAL ASSOCIATIONS:

American Statistical Association
International Institute of Forecasters

PROFESSIONAL SERVICE:

American Statistical Association: President, South Carolina Chapter, 1989
Decision Sciences: Reviewer
Journal of Economic Education: Reviewer
Journal of Financial Research: Reviewer
National Science Foundation: Reviewer
The American Statistician: Reviewer
Communications In Statistics: Reviewer

REFEREED ARTICLES:

With K.R. Kadiyala "Asymptotic Probability Concentrations and Finite Sample Properties of Modified LIML Estimators with more than Two Endogenous Variables", *Journal of Econometrics*, Vol. 98, (September 2000).

With K.R. Kadiyala, "Estimation and Inference in Simultaneous Equations", *Trade, Theory and Econometrics Essays in Honor of John S. Chipman* edited by James R. Melvin and James C. Moore, Routledge Studies in the Modern World Economy, 1999.

With K.R. Kadiyala "An Empirical Investigation of Modified LIML Estimators with More than Two Endogenous Variable" *SANKHYA*, Series B, Vol. 61, (December 1999).

With K.R. Kadiyala, "A Comparison of Stein-Like Procedures for Estimating Linear Regression Models", *Communications in Statistics*, Vol. 23, No. 5 (June 1994).

With R.P. Leone, F.J. Mulhern "A Procedure for Estimating Regression Coefficients in Sales Response Models When Number of Sample Observation is Small." *Journal of the Academy of Marketing Science* (Winter 1993).

With K.R. Kadiyala, "Optimizing in the Class of Fuller Modified Limited Information Maximum Likelihood Estimators." *Journal of Multivariate Analysis*, Vol. 43 No. 2 (November 1992).

With K.R. Kadiyala, "Estimation of Standard Errors of Empirical Bayes Estimators in CAPM-Type Models." *Communications in Statistics* (January 1990).

With L. Brooks, R. D'Sousa, "A General Stochastic Regression Model for Estimating and Predicting Beta." *The Financial Review*, Vol. 24 No. 2 (May 1989).

With L. Brooks, R. D'Sousa, "A Stationary Stochastic Parameter Model and OLS Estimation of Beta: A Simulation Study." *Journal of Economics and Business*, Vol. 38 No. 4 (Spring 1986).

With M. G. Ferri, J. Kremer, "An Analysis of the Pricing of Corporate Warrants." *Advances in Futures and Option Research*, Vol. 1 (1986).

With K.R. Kadiyala "Estimation of Actual Realizations in Stochastic Parameter Models," *Bayesian Inference and Decision Techniques: Essays in Honor of Bruno de Finetti*, 1986.

With M. G. Ferri, "How Close Are Actual T-Bill Rates and Expected Rates from the Auction and When-Issued Market?." *Journal of Portfolio Management* (Spring 1985).

Abridged Version reprinted in *The Chartered Financial Analyst* (Winter 1985).

With M. G. Ferri, S. Goldstein, "A Second Look at Day of the Week Effects in Treasury Bill Returns." *Quarterly Journal of Business and Economics*, Vol. 23 No. 4 (Autumn 1984).

With M. G. Ferri, R. Roenfeldt, "A Study of Market Timing by Mutual Funds." *Journal of Financial Research* (Summer 1984).

With K. R. Kadiyala, "Alternative Tests for Heteroscedasticity of Disturbances: A Comparative Study." *Communications in Statistics*, Vol. 13 No. 8 (April 1984).

With K. R. Kadiyala, "Response Predictions in Regressions on Panel Data." *Communications in Statistics*, Vol. 11 No. 23 (November 1982).

With M. G. Ferri, S. Goldstein, "Yield Sensitivities of Short-Term Securities." *Journal of Portfolio Management*, Vol. 8 No. 3 (Spring 1982).

Abridged Version reprinted in *The Chartered Financial Analyst Digest* (Winter 1982).

With M. G. Ferri, "A Study of the Management of Money Market Mutual Funds: 1975-1980." *Financial Management*, Vol. 10 No. 4 (Autumn 1981).

With M. G. Ferri, "How Well Do Money Funds Perform." *Journal of Portfolio Management* (Spring 1981).

PROCEEDINGS:

With K.R. Kadiyala, "A Test for the Equality of Regression Coefficients When the Regressions are Heteroscedastic," *Proceedings of the Meetings of the American Statistical Association, 2002.*

With K.R. Kadiyala, "A Conservative Test of the Equality Between Sets of Coefficients in Two Linear Regressions When Disturbance Variances are Unequal," *Proceedings of the Meetings of the American Statistical Association, 1999.*

With K. Whitcomb and J. Donohue, "Type I Error Rates for Approximate Confidence Interval for the Difference in Two Population Means When the Population Variance are Unequal" *Proceedings of the Southeast INFORMS Meeting, 1998.*

With K.R. Kadiyala, "An Empirical Investigation of the Distribution of Modified LIML Estimators for Equations with More than Two Endogenous Variables," *Proceedings of the Meetings of the American Statistical Association, 1996.*

With V. Bhawnani and K.R. Kadiyala, "Empirical Investigation of Exchange Rate Behavior In Developing Economies", *Proceedings of the Meetings of the American Statistical Association, 1995.*

With K.R. Kadiyala, "Estimation and Inference in Simultaneous Equations" *Proceedings of the Meetings of the American Statistical Association, 1994.*

With K. R. Kadiyala, "Mixing Alternative Single Equation Estimators in a Simultaneous Equations System," *Proceedings of the Meetings of the American Statistical Association, 1988.*

With K. R. Kadiyala, "A Method of Estimating the Standard Errors of Empirical Bayes Estimators in a Linear Random Coefficient Regression Model," *Proceedings of the Meetings of American Statistical Association, 1986.*

With K. R. Kadiyala, "A Study on the Proper Selection of Components in a Principal Components Regression," *Proceedings of the Meetings of the American Statistical Association, 1982.*

With K. R. Kadiyala, "Test for Fixed Effect Models," *Proceedings of the Meetings of the American Statistical Association, 1981.*

With K. R. Kadiyala, "Testing for the Heteroscedasticity of Regression Disturbances," *Proceedings of the Meetings of the American Statistical Association, 1980.*

With K. R. Kadiyala, "A Method for Predicting the Responses of Individuals in Panel Data," *Proceedings of the Meetings of the American Statistical Association, 1979.*

OTHER PRESENTATIONS:

With K.R. Kadiyala "Asymptotic Probability Concentrations and Finite Sample Properties of Modified LIML Estimators for Equations with More than Two Endogenous Variables", International Conference under the Auspices of the International Indian Statistical Association, 1998.

With T. Koch and I. Kawaller, Presentation, "Year End Price Effects in the Market for Eurodollar Futures", Southern Finance Association, 1995.

With M. G. Ferri, J. Kremer, Presentation, "On Pricing of Corporate Warrants," Financial Management Association, 1985.

With L. Brooks, Presentation, "A Note on the Potential Bias of Beta," Eastern Finance Association, 1985.

Presentation, "Testing for MA(1) Errors in Regression Models," American Statistical Association, 1984.

With R. Leone, Presentation, "Estimation of Random Coefficient Regression Models in Marketing Studies," American Institute of Decision Sciences, 1983.

With L. Brooks, R. D'Sousa, Presentation, "Estimation and Production of Nonstationary Beta Using Stochastic Parameter Models," Financial Management Association, 1983.

With K. R. Kadiyala, Presentation, "Estimation of Actual Realizations in Stochastic Parameter Models," 20th meeting of the NBER-NSF Seminar on Bayesian Inference in Econometrics, 1981.

With K. R. Kadiyala, Presentation, "Alternative Tests for Heteroscedasticity of Disturbances: A Comparative Study," 4th World Congress of the Economics Society, Aix En Provence, France, 1980.

Presentation, "Some Estimators for Heteroscedastic Variances in Regression Models," Joint Meeting of the Operations Research Society of America and the Institute of Management Sciences, Milwaukee, 1979.

With R. Leone, Presentation, "A Mixed Estimation Procedure for Estimating Advertising Effectiveness," Joint Meeting of the Operations Research Society of America and the Institute of Management Sciences, New Orleans, 1979.

Research in Progress

"A Test for the Constancy of Regression Coefficients in the presence of Heteroscedastic Errors"

"A Bayesian Approach for Combining Forecasts"