

Curriculum Vita
Rosemary Rossiter

Personal

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Fields

Macroeconomics	Applied econometrics
Monetary theory and policy	Forecasting
Financial analysis	Time-series analysis

Academic Appointments

Ohio University, Athens OH
2000 to present. Professor of Economics
Faculty Fellow, Voinovich Center for Leadership and Public Affairs

Ohio University, Athens OH
1992 to 2000. Associate Professor of Economics

Ohio University, Athens OH
1983 to 1992. Assistant Professor of Economics

Wayne State University, Detroit MI
1980 to 1983. Assistant Professor of Economics

Education

Ph.D., economics, University of Wisconsin-Milwaukee, Milwaukee WI, 1980.
Dissertation: Statistical Tests of Relative Substitutabilities of Near-Moneys

B.S., chemistry, Purdue University, West Lafayette IN, 1968.

Publications

- “Are There Exploitable Inefficiencies in the Futures Market for Oil?”
Energy Economics, forthcoming (with William Shambora).
- “Wavelet Transforms and Commodity Prices,” *Studies in Nonlinear Dynamics and Econometrics*, 9, 1 (2005) (with Jeff Connor).
- “Term Structure of Forward Exchange Premiums: Cointegration Evidence from the 1920s,” *Journal of Economic Studies*, 29, 1 (2002): 33-47.
- “Structural Cointegration Analysis of Private and Public Investment,” *International Journal of Business and Economics*, 1, 1 (2002): 59-67.
- “Fisher Ideal Indexes in the National Income and Product Accounts,” *Journal of Economic Education*, 31,4 (2000): 363-373.
- “Sufficient Cointegration and Wald Tests of the Monetary Transmission Mechanism,” *Applied Economics Letters*, 6 (1999): 501-503 (with Chulho Jung).
- “Stable Cointegrating Regressions: Fully-Modified Estimates for Inflation and the Employment Cost Indices,” *Empirical Economics*, 24, 3 (1999): 471-182.
- “Identifying Credit and Liquidity Effects Using a Rank Condition,” *Applied Financial Economics*, 8 (1998): 469-475.
- "Monetary Policy Indicators after Deregulation," *The Quarterly Review of Economics and Finance*," 35, 2 (1995): 207-223.
- "Free Banking in Hong Kong," *International Economic Journal*, 8, 1 (1994): 39-51.
- "Deposit Rate Deregulation and Demand for Money in the 1980's," *The Quarterly Review of Economics and Finance*, 33, 3 (1993): 247-259.
- "The Demand for Money: A Rational Expectations Approach," *Review of Economics and Statistics*, 73, 4 (1991): 749-751.
- "Implicit Returns on Conventional Demand Deposits: An Empirical Comparison," *Journal of Macroeconomics*, 9, 4 (1987): 613-624 (with T.H. Lee).
- "A Modified Procedure for Simulation of Macroeconometric Models," *Economic Modelling*, 2, 4 (1985): 324-330.
- "A Multiple Time-Series Analysis of Labor Supply and Earnings in Economic Development," *Journal of Development Economics*, 17 (1985): 259-275 (with Carlos Santiago).

"Statistical Tests of Relative Substitutabilities of Near-Monies over Time," *Journal of Macroeconomics*, 6, 3 (1984): 249-264 (with T.H. Lee).

Working Papers

" Asymmetric Volatility in Emerging and Mature Markets," with William Shambora and Shamila Jayasuriya.

"Asymmetric Volatility and Risk Measures from Filtered Historical Simulation," with Shamila Jayasuriya.

Presentations and Professional Activities

Panel Chair, "Topics in Macroeconomics," Midwest Economics Association Meetings, Nashville, TN (1999).

Presentation, "Testing the Credit View in Cointegrated Systems," Ohio State University, Columbus, OH (1996).

Discussant, "Money and Banking and Credit View," Ohio State University, Columbus OH (1996).

Panel Member, "Current Trends in Economics Major," Ohio State University, Columbus OH (1996).

Panel Chair, "Monetary Policy Indicators," Midwest Economics Association Meetings, Cincinnati OH (1995).

Participant, Omicron Delta Epsilon Panel, Allied Social Sciences Meetings, Washington DC (1995).

Participant, Regional Employment Issues and ES202 Data, College of Urban Affairs, Ohio State University (1993).

Member, Ohio University College of Business Administration Graduate Program Continuous Improvement Team, Athens OH (1996-1998).

Member, National Science Foundation Fellowship Selection Panel, Social Sciences Section C, Washington D.C. (1991-1994).

Research Grants

Ohio University Research Council, Faculty Research Grant, 1985.

Wayne State University, Faculty Research Award, 1981.

Academic Service at Ohio University

Ohio University

XUniversity Academic Advising Council 1991-1994

XUniversity Library Committee 1985-88

XAlden Library Joint Allocation Committee

Departmental Library Review Subcommittee (chair)

Ohio University, College of Arts and Sciences

XStaffing Advisory Committee, 1998-present

XAwards Committee, 1999

XTeaching Effectiveness Committee 1994-98

XInstructional Development Committee 1986-89

Ohio University, Department of Economics

XExecutive Committee, 1995-97

XComputer Committee 1984-1989
(chair 1984-87)

XUndergraduate Committee, 1987-present
(chair 1987-89, 1992-1994)

XGraduate Committee 1984-87

XAdvisor, Omicron Delta Epsilon International Honorary Society, 1994-present

Professional Affiliations

XMember, American Economics Association

XMember, Midwest Economics Association

XMember, Committee on the Status of Women in Economics

XMember, National Association of Business Economists