

Hernan A. Tejada

July 30, 2009

2300 Avent Ferry Rd. Apt. G-3,
Raleigh, NC 27606

Tel: (919) 513-8059 (office);
(919) 833-0967 (home); (919) 448-8871 (cell)

Emails: hatejada@ncsu.edu ; htejada_nd@yahoo.com; hernan.a.tejada @gmail.com

Citizenship: Chilean

EDUCATION:

North Carolina State University – Raleigh, NC

Economics, minor in Statistics, expected Ph.D completion in Fall 2009

Thesis title: A state dependent regime switching model of asymmetric adjustments – identifying volatility spillover effects from ethanol on corn, soybean and cattle markets.

Advisors: (Main) Barry K. Goodwin, Sujit K. Ghosh, Denis Pelletier & Nicholas E. Piggott

Fields of Interest: Risk analysis in commodity markets, Agricultural Price Analysis, Crop Insurance, Financial Economics, Applied Econometrics and Statistics, Time Series and Applied Microeconomics

North Carolina State University – Raleigh, NC

Master of Economics, December 2005

University of Notre Dame – South Bend, IN

Master of Business Administration, May 2000

Pontificia Catholic University of Chile – Santiago, Chile

Civil Industrial Engineer, major Mechanical, September 1990

ACADEMIC EXPERIENCE:

North Carolina State University – Raleigh, NC

Research & Teaching Assistant – Economics and Agricultural and Resource Economics Departments. (Professors: Barry Goodwin, Tom Vukina & Ted Feitshans): 2005 till present.

Brown Mackie College (Ex Michiana College) – South Bend, IN

Instructor - 2000 to 2004: Statistics & Research, Algebra & Mathematics

University of Notre Dame – South Bend, IN

Research Assistant for Professor Ira Harris (currently at University of Virginia) – Summer 2000

Pontificia Catholic University of Chile – Santiago, Chile

Assistant Instructor – Introduction to Engineering: 1988

NON-ACADEMIC EXPERIENCE:

CMPC Papeles S.A. (Cardboard affiliate of Forest Product holding) – Santiago, Chile
Manager of Operations & Logistics: 1997 -1998

CMPC Celulosa S.A. (Woodpulp affiliate of Forest Product holding) – Santiago, Chile
Operations & Logistics Engineer: 1993 - 1997

Fibrocementos Pudahuel Ltda. (Concrete tiles manufacturer) – Santiago, Chile
Consultant Engineer: 1992

Congelados del Pacifico Ltda. (Frozen fish products) – Concepcion, Chile
Development Engineer: 1991

WORKING PAPERS:

A State Dependent Regime Switching model of Dynamic Correlations, with Barry K. Goodwin and Denis Pelletier.

Price Volatility, Nonlinearity, and Asymmetric Adjustments in Corn, Soybean, and Cattle Markets: Implications of Ethanol-Driven (Market) Shocks, with Barry K. Goodwin.

Modeling Crop Prices through a Burr Distribution and Analysis of Correlation between Crop Prices and Yields Using a Copula Method, with Barry K. Goodwin.

PRESENTATIONS & CONFERENCES:

AAEA Summer Conference at Milwaukee, WI – July, 2009.

Selected paper for presentation in Research Methods/ Statistical Methods:
A State Dependent Regime Switching model of Dynamic Correlations.

NCCC-134 “Applied Commodity Price Analysis, Forecasting and Market Risk Management”
2009 Meeting at Saint Louis, MO – April 2009

Price Volatility, Nonlinearity, and Asymmetric Adjustments in Corn, Soybean, and Cattle Markets: Implications of Ethanol-Driven (Market) Shocks.

NCSU Agricultural Economics Workshop, NCSU – November 2008

Modeling Crop Prices through a Burr Distribution and Analysis of Correlation between Crop Prices and Yields Using a Copula Method

AAEA Summer Conference at Orlando, FL – July, 2008.

Selected paper for presentation in Risk & Uncertainty:

Modeling Crop Prices through a Burr Distribution and Analysis of Correlation between Crop Prices and Yields Using a Copula Method

AWARDS:

Graduate Research & Teaching Assistanship, North Carolina State University, 2005 - 2009

Whirlpool Fellowship, University of Notre Dame, 1998 - 2000

COMPUTER SKILLS:

Competency in Matlab, SAS, R, Ox, MS Office

PROFESSIONAL MEMBERSHIP:

Member of Agricultural and Applied Economics Association.

REFERENCES:

Barry K. Goodwin
William Neal Reynolds Distinguished Professor
Departments of Economics &
Agricultural and Resource Economics
North Carolina State University
Raleigh, NC 27695
Phone: (919) 515-4620
Email: barry_goodwin@ncsu.edu

Denis Pelletier
Assistant Professor
Department of Economics
North Carolina State University
Raleigh, NC 27695
Phone: (919) 513-7408
Email: denis_pelletier@ncsu.edu

Nicholas E. Piggott
Associate Professor
Department of Agricultural and
Resource Economics
North Carolina State University
Raleigh, NC 27695
Phone: (919) 515-4668
Email: nick_piggott@ncsu.edu

Jeffrey Bergstrand
Professor
Department of Finance
Mendoza College of Business
University of Notre Dame
Notre Dame, IN 46556
Phone: (574) 631-6761
Email: Bergstrand.1@nd.edu