

Oleksandr Movchan

Department of Economics
North Carolina State University
Box 8110
Raleigh, NC 27695

Phone: (919) 601-5515
Email: ovmovcha@ncsu.edu
Website: <http://www4.ncsu.edu/~ovmovcha/>

RESEARCH INTERESTS

Applied time-series econometrics, State-Space modeling, Kalman filtering, Generalized Method of Moments estimation. Macroeconomics, monetary economics.

EDUCATION

Ph.D. in Economics. (Expected: Spring 2009).

North Carolina State University, Raleigh, NC.

Dissertation topic: "Measuring NonStationary Cycles: a Time-Deformation Approach".

Dissertation committee:

- Dr. Atsushi Inoue, Department of Economics, NCSU
- Dr. Denis Pelletier, Department of Economics, NCSU
- Dr. David Dickey, Department of Statistics, NCSU
- Dr. John Seater, Department of Economics, NCSU

M.A. in Economics, 2003.

National University of "Kyiv-Mohyla Academy", Ukraine, 2003.

Economic Education and Research Consortium.

Dissertation topic: "The Risk-Return Relationship in Context of the Capital Asset Pricing Model: the Case of Ukraine".

B.S. in Finance, 1999.

Cherkasy State Technological University, Ukraine.

Dissertation topic: "Analysis of the Financial Position of a Joint-Stock Company".

TEACHING EXPERIENCE

Adjunct lecturer, Department of Economics, Elon University, North Carolina.

ECO 201(111) - Principles of Economics, Fall 2008, Spring 2009.

ECO 302 – Money and Banking, Fall 2008.

Adjunct lecturer, Department of Economics, North Carolina State University.

BUS 350 - Economics and Business Statistics, Fall 2008.

Instructor, Department of Economics, North Carolina State University.

EC 202 - Principles of Macroeconomics, 2005 – 2008.

Teaching Assistant, Department of Economics, North Carolina State University.

EC 205 - Principles of Economics, 2005 – 2006.

RESEARCH PAPERS AND PRESENTATIONS

"Generalized Method of Moments estimation for non-Gaussian and non-linear state space models". Southern Economic Association Conference, Washington, DC, 2008.

Additional duties: Session Chair, Discussant.

"Measuring Non-Stationary Macroeconomic Cycles: a Time-Deformation Approach". Southern Economic Association Conference, New Orleans, LA, 2007.

"The Risk-Return Relationship in Context of the Capital Asset Pricing Model: the Case of Ukraine", Economics Education and Research Consortium, 2003.

“Perceptions of Corruption in Ukraine”. "New courier", monthly issue of Ukrainian program of market reforms, 2002.

“Restructuring as the Mean of Improving Financial Position of a Company”. Annual CSTU student's conference issue, 1999.

“Budget Deficit and Sources of its Financing in Ukraine”. Annual CSTU student's conference issue, 1998.

WORKING EXPERIENCE

Research assistant, USAID program “Partnership for a transparent society”, Ukraine, June 2002 - May 2003.
Manager of media-planning department, Advertising agency “Inter-2000”, Ukraine, September 1999 - August 2001.

Intern, Joint-stock company “Shpola food factory”, Ukraine, Summer 1996, Summer 1997.

Intern, local Internal Revenue Service, Shpola county, Ukraine, Summer 1994, Summer 1995.

HONORS AND AWARDS

Graduate fellowship, North Carolina State University.

Alumni Association Graduate Fellowship, North Carolina State University.

Economic Education and Research Consortium Fellowship (Ukraine).

COMPUTER SKILLS

Econometric packages: *Eviews, Stata, S-Plus, R*;

Mathematical packages: *Matlab, SAS, Gauss*;

Programming: *Delphi, Pascal, C++*.

LANGUAGE LITERACY

English (fluent), Ukrainian (native), Russian (native), German (basic).

REFERENCES

Dr. Atsushi Inoue
Associate Professor
Department of Economics
North Carolina State University
Box 8109
Raleigh, NC 27695-8109
+1 (919) 515-5969
atsushi@unity.ncsu.edu

Dr. Denis Pelletier
Assistant Professor of Economics
Department of Economics
North Carolina State University
Box 8110
Raleigh, NC 27695 - 8110
+1 (919) 513-7408
denis_pelletier@ncsu.edu

Dr. Douglas K. Pearce
Professor of Economics and Department Head
Department of Economics
North Carolina State University
Box 8110
Raleigh, NC 27695 - 8110
+1 (919) 513-2880
doug_pearce@ncsu.edu

Dr. John S. Lapp
Alumni Distinguished Professor of Economics
Department of Economics
North Carolina State University
Box 8110
Raleigh, NC 27695 - 8110
+1 (919) 513-2877
john_lapp@ncsu.edu