Stanislav Radchenko

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Fields of Specialization:
Primary: Energy Economics, Time Series Econometrics
Secondary: Applied Macroeconomics, Financial Econometrics

EDUCATION

- Ph.D. in Economics, Rutgers University, New Brunswick, NJ, 2002
- M.A. in Economics, Rutgers University, New Brunswick, NJ, 2000
- B.A. in Management, Donetsk State Academy of Management, Ukraine, 1998

ACADEMIC POSITIONS

2002 - present University of North Carolina at Charlotte: Assistant Professor of Economics

EDITORIAL BOARDS

2007 - present Associate Editor, *Energy Economics*

OTHER EMPLOYMENT

- *U.S. Department of Energy, Energy Information Administration*, Independent Reviewer, June 2006 - April 2007
- *Evergreen Investments*, Consultant, June 2006 - June 2007
- *Goldman Sachs*, Summer Associate, Summer 2001

PUBLICATIONS

- "A Note on Demand and Supply Factors in Manufacturing Output Asymmetries," with O. Korenok and B. Mizrach; forthcoming in the *Macroeconomic Dynamics*
- "Limited Information Bayesian Analysis of a Simultaneous Equation with an Autocorrelated Error Term and its Application to the U.S. Gasoline Market", with H. Tsurumi, 2006; *Journal of Econometrics* 133(1), p. 31-49.
- "New Evidence on the Asymmetry in Gasoline Price: Volatility vs. Margin?", with S. Abosedra, 2006; *OPEC Review* 30(3), p. 125 -140.
- "The Role of Permanent and Transitory Components in Business Cycle Volatility Moderation," with O. Korenok, 2006; *Empirical Economics*, 31(1), p. 217-241.
- "The oil price volatility and the asymmetric response of gasoline price to oil price increases and decreases", 2005; *Energy Economics* 27(5), p. 708-730.

- "Lags in the response of gasoline prices to changes in crude oil prices: the role of short-term and long-term shocks", 2005; *Energy Economics* 27(4), p. 573-602.
- "A Bayesian Approach to Decomposing Wage Differentials", with Myeong-Su Yun, 2003; *Economics Letters* 78(3), p. 431-436.
- "Oil Stock Management and Futures Prices. Empirical Analysis", with S. Abosedra, 2003; *The Journal of Energy and Development* 28(2), p. 173-188.
- "Relationships among the Foreign Exchange Rates after the Asian financial crisis-applications of unit root tests, cointegration tests and VAR", with Hiroki Tsurumi; Chapter 3 in *"Econometric Applications of MCMC Algorithms"* edited by H. Wago and H. Omori, Toyokeizai Shimpo, Tokyo, Japan
- Goldman, E., Radchenko, S., Nakatsuma, T., and H. Tsurumi (2001) "A Bayesian test of stationarity in a regression model with an ARMA error term", Proceedings of the Annual Meeting of the American Statistical Association, August 5-9.

FINISHED PAPERS

- "Monetary Policy Effect on the Business Cycle Fluctuations: Output vs. Index Measures of the Cycle," with O. Korenok, September 2004; revised and resubmitted to the *Journal of Business and Economic Statistics*
- "Empirical Evaluation of New Keynesian Inflation Dynamics Models: How Good is Model that Predicts Constant Inflation?", with O. Korenok and N. R. Swanson; revised and resubmitted to the *Journal of Applied Econometrics*
- "Anticipated and unanticipated effects of crude oil price and oil inventory changes on gasoline prices", with D. Shapiro; revised and resubmitted to the *Canadian Journal of Economics.*
- "Expectations Anchoring in Inflation Targeting Regimes", with O. Korenok; submitted to the *Southern Economic Journal*

WORKING PAPERS

- "Do Commodity Prices and Volatility Jump?"
- "The Long-Run Forecasting of Energy Prices Using the Model of Shifting Trend"
- "Personal Income Taxes and Corporate Dividend Payouts: New Evidence", with A. Blankley, B. Russo, and C. Cox
- "Smooth Transition Autoregressive Target Zone Model with SV Error Term with Applications", with O. Korenok

CONFERENCE PRESENTATIONS

- "Do Commodity Prices and Volatility Jump?"

  76th Annual Meeting of Southern Economic Association Meetings, Charleston, November 2006
  26th USAEE/IAEE North American Conference, Ann Arbor, September 2006
  Valencia / ISBA 8th World Meeting on Bayesian Statistics, Benidorm (Alicante), Spain, June 2006

- "Smooth Transition Autoregressive Target Zone Model with SV Error Term with Applications"

  29th Annual IAEE International Conference, Potsdam, Germany, June 2006
  14th Annual Meeting of Society for Nonlinear Dynamics and Econometrics, St. Louis, March 2006
  75th Annual Meeting of Southern Economic Association Meetings, Washington, November 2005
  Financial Engineering and Risk Management Workshop, Shanghai, China, July 2005

- ”The Long-Run Forecasting of Energy Prices ”
  7th IAEE European Energy Conference , Bergen, Norway, August 2005
- ”The oil price volatility and the asymmetric response of gasoline price to oil price increases and decreases”
  28th Annual IAEE International Conference, Taipei, June 2005
- ”Anticipated and unanticipated effects of crude oil price and oil inventory changes on gasoline prices”
  ASSA meeting, International Association for Energy Economics, Philadelphia, January 2005
- ”Monetary Policy Effect on the Business Cycle Fluctuations: Output vs. Index Measures of the Cycle”
  The Nonlinearity and the Business Cycle, the Weidenbaum Center at Washington University in St. Louis, August 2004
- ”The Role of Permanent and Transitory Components in Business Cycle Volatility Moderation”
  Econometric Society 2004 North American Summer Meetings, Brown University, June 2004
- ”The Microeconomics of Macroeconomic Asymmetries: Sectoral Driving Forces and Firm Level Characteristics,”
  12th Annual Meeting of Society for Nonlinear Dynamics and Econometrics, Federal Reserve Bank of Atlanta, March 2004
- ”Limited Information Bayesian Analysis of a Simultaneous Equation with an Autocorrelated Error Term and its Application to the U.S. Gasoline Market”
  Valencia Bayesian Statistics Meetings 7, Tenerife, Spain, June 2002

GRANTS & HONORS

- *Faculty Development Reassignment of Duties*, University of NC at Charlotte, Spring 2008
  Relieves a faculty member from teaching obligations for one semester at full salary.
- *Wachovia Fund Fellow Award*, Belk College of Business ($7,500), 2006
  Research development grant
- *BarclaysAmerican Summer Research Award*, Belk College of Business ($4,500), 2004
  Research development grant
- *Sidney F. Simon Research Award*, Rutgers University, 2001
  For writing the best second year research paper
- *Sidney Brown Prize in Economics*, Rutgers University, 2000
  For outstanding performance in graduate studies

PROFESSIONAL ACTIVITIES

- *Academic Refereeing:* The Review of Economics and Statistics, Communication in Statistics, Journal of Empirical Finance, Studies in Nonlinear Dynamics and Econometrics, Empirical Economics, Energy Economics, Journal of Economic Surveys, Southern Economic Journal, Energy Journal, USDA ERS, European Journal of Comparative Economics, Review of Industrial Organization
- *Member of Scientific Committee:* 3rd Banking and Finance International Conference: Post-War Economics and Finance
- *Expert Review:* U.S. Department of Energy, Energy Information Administration; NSF Grant Proposal
- *Session Chair:* 14th Annual Meeting of Society for Nonlinear Dynamics and Econometrics
- *Discussant:* 76th Annual Meeting of Southern Economic Association, 75th Annual Meeting of Southern Economic Association
- *Member:* United States Association for Energy Economics, The Econometric Society, American Economic Association