Douglas Gardiner Steigerwald

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Education

Ph.D. Economics, UC Berkeley, 1989
M.A. Statistics, UC Berkeley, 1986
B.A. Economics, Pomona College, 1981

Professional Experience

Economics Department, University of California Santa Barbara

Director of Graduate Studies 2005 - 2007
Professor, 2001 -
Associate Professor, 1995 - 2000
Assistant Professor, 1989 – 1994

Statistics Department, University of California Santa Barbara

Professor (by courtesy), 2012 -

American Economic Association

Director - Summer Training and Minority Fellowship Program, 2008 - 2011

National Science Foundation

Chair - Economics Graduate Research Fellowship Panel, 2008 - 2010
Committee of Visitors - Graduate Research Fellowship Program, 2009
Member - Minority Postdoctoral Fellowship Panel, 2009, 2012
Member - Integrative Graduate Education and Research Traineeship Panel, 2006
Member – Research Experience for Undergraduates Panel, 2012

University of California

Board of Trustees - Investment Committee
University of California Santa Barbara Foundation, 2009 -
Executive Vice Chancellor's Committee on –
University-wide Academic Personnel 2014 -
University-wide Program Review, 2011 - 2014
Chair, Advisory Board - Institute for Social, Behavioral and Economic Research, 2010 –
Executive Committee - College of Letters and Science, 2006 - 2007
Chair, Board of Review - University of California Santa Barbara Economic Forecast

Editor

Econometric Reviews Associate Editor, 1998 –
Pacific Economic Review Editorial Board 2013 –

Publications

Obtaining Critical Values for Test of Markov Regime Switching (with Valerie Bostwick), *Stata Journal*, 2014, 14(3): 481-498.

Mexican Maize Production: Evolving Organizational and Spatial Structures Since 1980 (with Stuart Sweeney, Frank Davenport and Hallie Eakin), *Applied Geography*, 2013, 39(May): 78-92.

Markov Regime-Switching Tests: Asymptotic Critical Values (with Andrew Carter), *Journal of Econometric Methods*, 2013, 2(1): 25-34.

Testing for Regime Switching: A Comment (with Andrew Carter), *Econometrica*, 2012, 80(4): 1809-1812.

The Underground Economy of Fake Antivirus Software (with Brett Stone-Gross, Ryan Abman, Richard Kemmerer, Christopher Kruegel and Giovanni Vigna), *Proceedings of the Workshop on Economics of Information Security* 2011, June (Fairfax, Virginia).

Accurately Sized Test Statistics with Misspecified Conditional Homoskedasticity (with Jack Erb), *Journal of Statistical Computation and Simulation* 2011, 81(6): 729-747.

Inferring Information Frequency and Quality (with John Owens), *Journal of Financial Econometrics* 2005, 3(4): 500-524.

Private Information and High-Frequency Stochastic Volatility (with David Kelly), *Studies in Nonlinear Dynamics and Econometrics* 2004, 8(1): 1-30.

Optimal Policies for Investment with Time-Varying Return Distributions (with Doncho Donchev and Svetlozar Rachev), *Journal of Computational Analysis and Applications* 2002, 4(4): 269-312.

Adaptive Testing in ARCH Models (with Oliver Linton), *Econometric Reviews* 2000, 19(2): 145-174.

Consumption Adjustment Under Time-Varying Income Uncertainty (with Joon-Ho Hahm), *Review of Economics and Statistics* 1999, 81(1): 32-40.

Asymptotic Bias for Quasi-Maximum Likelihood Estimators in Models with Conditional Heteroskedasticity (with Whitney Newey), *Econometrica* 1997, 65(3): 587-599.

Uniformly Adaptive Estimation for Models with ARMA Errors, *Econometric Reviews* 1997, 16(4): 393-409.

Econometric Estimation of Foresight: Tax Policy and Investment in the U.S. (with Charles Stuart), *Review of Economics and Statistics* 1997, 79(1): 32-40.

Testing for Absolute Purchasing Power Parity (with Collin Crownover and John Pippenger), *Journal of International Money and Finance* 1996, 15(5): 783-796.

Purchasing Power Parity, Unit Roots, and Dynamic Structure, *Journal of Empirical Finance* 1996, 2(4): 343-357.

Reply to 'Comment on Adaptive Estimation in Time Series Regression Models', *Journal of Econometrics* 1995, 66(1): 131-132.

Adaptive Estimation in Time Series Regression Models, *Journal of Econometrics* 1992, 54(2): 251-275.

On the Finite Sample Behavior of Adaptive Estimators, *Journal of Econometrics* 1992, 54(3): 371-400.

A Course in Econometrics: A Review, *Econometric Theory* 1992, 8(3): 407-412.

Uncertainty and Policy Aggressiveness (with Roger Craine), *Proceedings of the American Statistical Association, Economics and Business Statistics Section* 1985: 146-150.

Edited Volumes and Special Issues

Adaptive Estimation in *New Palgrave Dictionary of Economics Second Edition*, Lawrence Blume and Steven Durlauf editors, Palgrave Macmillan 2008: Volume 1, 13-15.

Noise Reduced Realized Volatility: A Kalman Filter Approach (with John Owens) in *Advances in Econometrics Volume 20*, Tom Fomby and Dek Terrell editors, Elsevier 2006: 211-227.

Identifying a Source of Financial Volatility (with Richard Vagnoni) in *Identification and Inference for Econometric Models*, Donald Andrews and James Stock editors, Cambridge University Press 2005: 121-145.

Time-Series Models (with Woody Studenmund) in *Using Econometrics: A Practical Guide Fifth Edition*, Pearson 2005: 420-446.

Consumption Function in *Social Science Encyclopedia Third Edition*, Adam Kuper and Jessica Kuper editors, Taylor and Francis 2004.

Volatility (with Steven LeRoy) in *Handbooks in Operations Research and Management Science Volume 9 - Finance*, Robert Jarrow, Vojislav Maksimovic and William Ziemba editors, North-Holland 1995: 411-432.

Modeling Volatility Dynamics: Commentary in *Macroeconometrics: Developments, Tensions, and Prospects*, Kevin Hoover editor, Kluwer 1995: 467-472.

Public Forum Contributions

Economic Columnist, *Pasadena Star News*, 1989 - 1993

Media Coverage

Econometrics of Computer Security

March 2010 Santa Barbara Independent

Economics Commentator

KEYT Television

Working Papers

Asymptotic Behavior of a *t* Test Robust to Cluster Heterogeneity (with Andrew Carter and Kevin Schnepel).

Do Daylight-Saving Time Adjustments Impact Human Performance? (with Marc Conte).

Obtaining Critical Values for Test of Markov Regime Switching (with Valerie Bostwick).

Open Trade, Price Supports, and Regional Price Behavior in Mexican Maize Markets (with Frank Davenport and Stuart Sweeney).

Testing for Regime Switching: Consistency and the Use of Subsamples to Improve Inference (with Andrew Carter and Ben Hansen).

Research and Training Grants

National Science Foundation, "Analyzing the Underground Economy" (with Christopher Kruegel, Richard Kemmerer and Giovanni Vigna), 2009 - 2012, $1,197,306.

National Science Foundation, "Market Integration and Climate as Drivers of Change in the Mexican Maize System" (with Hallie Eakin and Stuart Sweeney), 2008 - 2012, $627,316.

National Science Foundation, "Research Experience in Economics", 2009 - 2010, $237,268.

National Science Foundation, "The Economics Summer Training Program at Santa Barbara" 2008 - 2009, $100,000.

American Economic Association, "The AEA Summer Training Program at Santa Barbara" (with Peter Kuhn), 2007 - 2010, $535,925.

Department of Energy, "Measuring Adaptation and Adjustment to Climate Change from the Historical Record" (with Charles Kolstad), 2000 - 2002, $164,443.

Regents of the University of California Junior Faculty Fellowship, "Efficient Estimation of Financial Models", 1991, $3,808.

Faculty Research Fellowships

Visiting Professor, UC Berkeley, August – December 2014

Distinguished Research Fellow, Victoria University, Wellington, May 2005

Dean's Visiting Professor, University of Technology, Monterrey, October 2003

Visiting Professor, Adelaide University, April - July 2001

Visiting Fellow, University of Technology, Sydney, September 1999

Faculty Research Fellow, Australian National University, April - July 1998

Honors

Keynote Address - Joint Meeting of the American Association for the Advancement of Science and the National Science Foundation, Washington DC, Spring 2006

Recent Invited Presentations

Research

Washington University in St. Louis (2014), UC Berkeley (2014), University of Notre Dame (2014), Econometric Society Winter Meetings (2013), UC Davis (2013), Western Regional Science Association (2013), California Econometric Society (2012), APWG eCrime Meetings (2011), Econometric Society Winter Meetings (2011), University of Washington (2011), Western Regional Science Association (2011), Arizona State University (2010), Association of American Geographers (2010), California Lutheran University (2010), Econometric Society Winter Meetings (2010), George Mason - Workshop on Economics and Information Security (2010), International Food Policy Research Institute (2010), Stanford University (2010), AEA Pipeline Conference (2009), Texas A&M (2009), UCLA (2009), UC Riverside (2009), Statistics Department-UC Santa Barbara (2009), University of New Mexico (2009), Econometric Society European Meetings (2008), Econometric Society Latin American Meetings (2008), AEA Winter Meetings (2008), AEA Pipeline Conference (2008), Rice University (2008)

Public Forum

AEA Executive Committee (2011), AEA Executive Committee (2010), AEA Chair's Breakfast (2010), AEA Executive Committee (2009), AEA Chair's Breakfast (2009), Board of Trustees, UC Santa Barbara (2008), AEA Executive Committee (2008), AEA Chair's Breakfast (2008)

Conference Organization

AEA Pipeline Conference (2008, 2009, 2010)

Recent Graduate Research Supervision

Ryan Abman (2015)
Chris Goodwin (2015)
Daniel Argyle (2014) Department of Justice
Rebecca Toseland (2014) Harvard University
Frank Davenport (2013) Famine Early Warning System Network – UC Santa Barbara
Kevin Schnepel (2013) University of Sydney
Laura Grant (2011) University of Wisconsin - Milwaukee
Leopoldo Soto (2011) Center for Naval Analysis
Corbett Grainger (2010) University of Wisconsin – Madison
Bree Jones Lang (2010) Xavier University
Munpyung O (2010) University of Akron

Christopher Jack Erb (2009) Federal Communications Commission
Benjamin Hansen (2009) University of Oregon
Dominick Parker (2009) University of Wisconsin - Madison
Marc Conte (2008) Stanford University
Brian Lim (2008) University of Melbourne
John Lynham (2008) University of Hawaii

Editorial Service

American Economic Review, Econometrica, Journal of the American Statistical Association, National Science Foundation, Review of Economic Studies, Review of Economics and Statistics, Sloan Foundation, Social Science and Humanities Research Council of Canada, Econometric Theory, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Environmental Economics and Management, Journal of Finance, Journal of International Economics, Communications in Statistics, Economic Inquiry, Journal of Empirical Finance, Journal of Financial and Quantitative Analysis, Journal of Futures Markets, Journal of International Money and Finance, Journal of Money, Credit, and Banking, Journal of Statistical Computation and Simulation