

# Curriculum Vitae

## Stephen Fagan

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Department of Economics

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## Education:

PhD - Economics, Simon Fraser University, 2007 - 2011.

- Concentrations: Finance and Econometrics
- Thesis Title: Large Traders in Financial Markets
- Supervisors: Ramazan Gencay (senior), Robert Jones, Robert Grauer

M.A. - Economics, Simon Fraser University, 2005 - 2007.

- Concentrations: Finance and Econometrics
- Research Project: Liquidity-Induced Dynamics in Futures Markets
- Supervisor: Ramazan Gencay

M.A. - Philosophy, Simon Fraser University, 1998 - 2002.

- Concentration: Formal Logic
- Thesis: Preference Policies in Theories of Inference
- Supervisor: Ray Jennings

B.A. (honors), Math & Philosophy, Memorial University of Newfoundland, 1993 - 1998.

- Concentrations: Logic and the Foundations of Mathematics
- Honours Thesis: An Algebraic Characterization of the Many-Valued Calculi of Jan Lukasiewicz
- Supervisor: Herb Gaskill (Mathematics) & James Bradley (Philosophy)

## Publications:

An Introduction to Textual Econometrics.

- Stephen Fagan and Ramazan Gencay, to appear in *The Handbook of Empirical Economics and Finance* edited by Aman Ullah and David Giles, CRC Press / Taylor & Francis Group, 2010.

## Working Papers:

Large Traders and Liquidity in Futures Markets

- Stephen Fagan. Under review (Job Market Paper).

Testing for Jump Arrivals in Financial Time Series

- Yi Xue, Stephen Fagan and Ramazan Gencay. Under review.

Health Care Decision Making and Media Coverage: The Case of Influenza Vaccination

- Stephen Fagan and Ramazan Gencay. Under review.

The Limits of Anonymity: Identifying Large Block Trades in Real-Time

- Stephen Fagan. In progress (2nd thesis chapter).

Optimal Price Support for Large Traders

- Stephen Fagan. In progress (3rd thesis chapter).

## Conference Presentations:

May 22, 2009 - Quantitative Finance Workshop on Financial Crises, Market Microstructure and Asset Pricing, The Rimini Centre for Economic Analysis, Rimini, Italy.

- Large Traders and Liquidity in Futures Markets

## Research Activities:

Pacific Institute for Mathematical Sciences (PIMS)

- 2010 MITACS-PIMS-UBC Summer School in Risk Management and Risk Sharing, June 7 - July 9, Vancouver, BC.
- 2008 Summer School in Perceiving, measuring and managing risk, June 30 - July 11, Vancouver, BC.
- 2007 Summer School in the Mathematical Modelling of Climate and Energy Risk, April 29 - May 13, Banff, AB.
- 2006 Summer School in the Frontiers of Mathematics and Economics, July 10 - 28, Vancouver, BC.

Interdisciplinary Research in the Mathematical and Computing Sciences Centre

- Member of the Multifractals, Scale Invariance and Financial Risk Management Project. Project Leader: Ramazan Gencay

Research Assistant for Ramazan Gencay, Economics, Simon Fraser University.

- Topics in financial econometrics.

Research Assistant for Doug Allan, Economics, Simon Fraser University.

- Topics in the economics and history of social institutions.
- Assisted with revisions and new end-of-chapter questions for the textbook *Microeconomics: Theory with Applications*.

## Funding and Awards:

2009 - 2011 - SSHRC Doctoral Fellowship

2008 - Pacific Century Graduate Scholarship

2007 - 2009 - SFU Graduate Fellowship (x5)

2007 - C. D. Nelson Memorial Graduate Scholarship

2007 - Doreen Wilkinson Memorial Graduate Scholarship

## Teaching:

Instructor - BUEC 433, Forecasting in Business and Economics, Faculty of Business Administration and Department of Economics, Simon Fraser University, Spring 2009.

Teaching Assistant - ECON 345, International Finance, Department of Economics, Simon Fraser University, Fall 2010.

Tutor-Marker, BUS 864, Credit Risk Management, Faculty of Business Administration, Simon Fraser University, Spring 2006 and 2007.

Teaching Assistant, PHIL 100 (Intro Philosophy), 110 (Intro Logic), and 001 (Critical Thinking), Department of Philosophy, Simon Fraser University, 1998 - 2002.

## Professional Services:

Referee for *Finance Research Letters*.

Volunteer Staff at the Western Economics Association International's Annual Conference, June 29 - July 3, 2009, Vancouver, Canada.

## References:

Ramazan Gencay, Department of Economics, Simon Fraser University, Burnaby, BC, Canada V5A 1S6, ph. 778-782-3934, rgencay@sfu.ca

Robert Grauer, Faculty of Business Administration, Simon Fraser University, Burnaby, BC, Canada V5A 1S6, ph. 778-782-3722, grauer@sfu.ca

Robert Jones, Department of Economics, Simon Fraser University, Burnaby, BC, Canada V5A 1S6, ph. 604-833-7575, rjones@sfu.ca