

Curriculum Vitae

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Stephen Fagan

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Education:

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

- Concentrations: Finance and Econometrics
- Supervisor: Ramazan Gencay

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

- Concentrations: Finance and Econometrics
- Research Project: Liquidity-Induced Dynamics in Futures Markets
- Committee: Ramazan Gencay (senior), Robert Jones, Robert Grauer (examiner)

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)

Research Activities:

Pacific Institute for Mathematical Sciences (PIMS)

- 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.

Research Activities: (continued)

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.

- Various topics in financial econometrics.

Working Papers:

Liquidity-Induced Dynamics in Futures Markets

- Fagan, Stephen and Gencay, Ramazan (2008). Currently under review.

The Term Structure of Liquidity in Options Markets

- Fagan, Stephen and Gencay, Ramazan. In progress.

Funding and Awards:

2008 - Pacific Century Graduate Scholarship

2007 and 2008 - SFU Graduate Fellowship (x4)

2007 - C. D. Nelson Memorial Graduate Scholarship

2007 - Doreen Wilkinson Memorial Graduate Scholarship

Professional Services:

Referee for *Finance Research Letters*.

Employment:

Tutor-Marker, Bus 864, Credit Risk Management, Faculty of Business Administration, Spring 2006 and 2007.

Manager, Peak Publications Society, 2001 - 2005.