Santosh Mishra

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EDUCATION

Ph.D. in Economics, December 2003
University of California, Riverside
Master in Economics, July 1997
Delhi School of Economics, Delhi, India
B.E. in Electrical Engineering, July 1994
Regional Engineering College, Rourkela, India

DISSERTATION

"***Understanding Risk: Investigation of the Impact of Volatility on Financial Market***"

EMPLOYMENT

Assistant Professor, Department of Economics, Oregon State University, September 2004- Present

RESEARCH INTERESTS

Time Series Econometrics, Financial Econometrics, Volatility modeling, Nonparametric Econometrics, and Financial Economics

TEACHING INTERESTS

Graduate:
Econometrics and Financial Econometrics
Undergraduate:
Econometrics, Macroecnomics, Microecnomics, and Probability/Statistics

PUBLICATIONS

"**Forecasting Volatility: A Reality Check Based on Option Pricing, Value-at-Risk, Utility Function, and Predictive Likelihood**", with Gloria González-Rivera, and Tae-Hwy Lee, *International Journal of Forecasting,* 20(4), 629-645, October-December 2004

COMPLETED PAPERS

"**Jumps in Rank and Expected Returns Introducing Varying Cross-Sectional Risk**", with Gloria González-Rivera, and Tae-Hwy Lee, *Revise and Resubmit, Journal of Applied Econometrics*.

"**Modeling Volatility of India and Pakistan capital Market using Combined Estimator of Conditional Variance**" with A. Ullah and A. Ejaz, *Revise and Resubmit, Journal of Quantitative Economics*

"**Distance based approach to a class of improved semi-parametric regression Estimators**" with Carlos Martins-Filho and Aman Ullah, *Revise and Resubmit, Econometric Review*

"**Estimating the regression function in a semiparametric logistic model using likelihood ratio tests.**" With M. Banerjee and D. Mukherjee, *Revise and Resubmit*, *Journal of Econometrics*

"**Semi parametric Estimator of Time Series Conditional Variance"**, with L. Su and A. Ullah, *Submitted,* December 2005.

PAPERS IN PROGRESS

"Semi parametric Conditional Variance Model: A Profile Likelihood Approach" with L. Su and A. Ullah

"Likelihood Based Spline Additive Models" with Carlos Martins-Filho and L. Xue

REFEREEING

Journal of Empirical Finance
Empirical Economics
Journal of Nonparametric Statistics
Econometric Review
Econometric Theory