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Dr William Pouliot

Lecturer in Economics

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About

Research interests: Econometric Theory, Financial Econometrics, Labour Economics

Qualifications

- Doctor of Philosophy (Economics, City University)
- Doctor of Philosophy (Mathematics, Carleton University)

Biography

Pouliot's research looks at different areas of econometrics as it relates to testing of parameter stability in regression and risk models; in particular this research applies theories of weak convergence to establish limiting distributions of test statistics that are used to test for parameter stability in these models. His research also looks at the role uncertainty plays in OLG models and how it can affect first best outcomes; his research shows that uncertainty can lead to multiple steady states and can impact household's decisions in such a way that the first best outcome is no longer attainable.

Teaching

Teaching responsibilities include providing lectures in Advanced Econometrics and Undergraduate Econometrics.

Administration includes MSc. and extended essay allocation.

Research

- Econometric Theory
- Financial Econometrics
- Labour Economics

Publications

Pouliot, W. (2011). Detecting the Presence of Insider Trading via Structural Break Tests, Journal of Banking and Finance, (with J. Olmo and K. Pilbeam).

Pouliot, W. (2011). Early Detection Techniques for Market Risk Failure, Studies in Nonlinear Dynamics and Econometrics, (with J. Olmo)

Pouliot, W. (2006). Introducing Uncertainty into Beland and Robinson's Model of Child Labour, Journal of Development Economics, vol .79.

Pouliot, W. (2004). Tabulating Sup-Norm Functionals Used in Change-Point Analysis, Statistical Computation and Simulation (with M. Orasch).

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