

CURRICULUM VITAE

Wayne-Roy Gayle

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ACADEMIC APPOINTMENTS

Assistant Professor, University of Virginia Department of Economics. August 2006-present.

EDUCATION

Ph.D in Economics, University of Pittsburgh – August 2007.
M.A. in Economics, Stony Brook University – May 2001.
M.Sc. in Economics, University of the West Indies – Mona, Jamaica – June 1998.
B.Sc. in Economics and Statistics, University of the West Indies – Mona, Jamaica – June 1996.

RESEARCH AREAS

Micro-Econometrics, Applied Microeconomics, Labor Economics.

PUBLICATIONS

“Numerical Solutions of Asymmetric First Price Independent Private Values Auctions”, with Jean-Francois Richard, *Journal of Computational Economics*, Vol. 32, No. 3 (October, 2008), 245-278

“Expectations in Micro Data: Rationality Revisited”, with Hugo Benitez-Silva, Debra Dwyer, and Thomas Muench, *Empirical Economics*, Vol. 34, No. 2 (March 2008), 381-416

WORKING PAPERS

“Estimation of a Nonlinear Dynamic Panel Data Model with Semiparametric Individual Effects”, with Soiliou Namoro (revision requested by the Journal of Econometrics)

“Identification and Root-N Consistent Estimation of a Nonlinear Panel Data Model with Correlated Unobserved Effects” (submitted)

“Estimation of optimal consumption choice with habit formation with noisy panel data”, with Natalia Khoruhzhina (submitted)

“Semiparametric Discrete/Continuous Outcome Models with Nonseparable Unobserved Heterogeneity” (submitted)

“Coordinated Effects in the 2010 Horizontal Merger Guidelines”, with Robert Marshall, Leslie Marx, and Jean-Francois Richard (submitted)

“A Dynamic Structural Model of Labor Supply and Educational Attainment”

“School Year Employment, Academic Performance and College Enrollment Rates: The Role of Expectations”

WORK IN PROGRESS

“Nonparametric Identification of Dynamic Structural Models with Heterogeneous Discount Factors”

“The Causal Effect of Student Time Allocation on Academic and Labor Market Outcomes”

PRESENTATIONS

2010 University of Virginia (August); Ohio State University (September).

2009 Federal Reserve Bank of St. Louis (April); 15th International Conference on Panel Data, Bonn, Germany (June); Southern Economics Association 79th Annual Meetings (November)

2008 University of Virginia (February and September); University of Rochester (September).

2006 University of Western Ontario (January); Bates White Economic Consulting (January); University of Notre Dame (February); University of Indiana (February); University of Virginia (February), Stony Brook University (October).

2005 13th Annual Meeting of the CEA (May); 12th Conference on Panel Data, Copenhagen, Denmark (June); 11th International Conference on Computing in Economics and Finance (June); Boston College (November).

2004 Carnegie Mellon University (March); University of Pittsburgh (April); Econometric Society North American Summer Meeting, Brown University (June); Stony Brook University (October).

TEACHING AND ADVISING

Undergraduate:

Introductory Econometrics: University of Virginia (Fall 2010).

Intermediate Microeconomics: University of Virginia (Fall 2006, Spring 2008, Spring 2009, Spring 2010); University of the West Indies, Mona (1996, 1998).

Intermediate Macroeconomics: University of Pittsburgh (Summer 2003); Stony Brook University (Spring 2000, Spring 2002).

Probability and Distribution Theory: University of the West Indies, Mona (2000)

Managerial Decisions: Stony Brook University (2001).
Introductory Microeconomics: University of Pittsburgh (2003).

Graduate:

Cross Section Econometrics (ECON 871): University of Virginia (Spring 2007, Fall 2007, Fall 2008, Spring 2010).

Undergraduate Advising:

Spring 2007 – 23 students; Fall 2007 – 26 students; Spring 2008 – 45 students; Fall 2008 – 39 students; Fall 2009 – 45 students; Spring 2010 – 35 students.

Graduate Dissertation Advising:

3rd Reader: Jura Liaukonyte “Is Comparative Advertising an Active Ingredient in the Market for Pain Relief?”

3rd Reader: Susmita Roy “Three Essays in Applied Microeconomics Topics: Crime, Intra-Household Bargaining and Marital Dissolution.”

3rd Reader: Dusan Cucric “Consumer Overconfidence and the Choice of Cell Phone Plans.”

GRANTS AND AWARDS

2005-2006 Andrew Mellon Pre-Doctoral Fellowship, University of Pittsburgh

2009 Bankard Fund for Political Economy, University of Virginia

PROFESSIONAL AFFILIATIONS

Referee: National Science Foundation (NSF), European Economic Review (EER), Journal of Human Resources (JHR), Journal of Business and Economics Statistics (JBES), Journal of Labor Economics (JOLE), Journal of Econometrics (JOE), Computational Economics.

Member: Econometric Society, American Economic Association, Society of Labor Economists (SOLE).