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EDUCATION

Postdoctoral Certificate in Finance (AACSB-endorsed), Virginia Tech University, Blacksburg, Virginia, 2008

Ph.D., Agricultural and Applied Economics and Minor in Statistics, Texas Tech University, Lubbock, Texas 2003

M.S., in Resource Economics, West Virginia University, Morgantown, West Virginia, 1997

Advanced Diploma in the Foundations of Economic Sciences, Economics Institute, Boulder, Colorado, 1994

Ph.D. DISSERTATION

U.S. Consumer Demand for Cotton Apparel: Implications for the Apparel Industry

TEACHING INTERESTS

Corporate Finance, Investment, and International Finance
Applied Econometrics and Financial Econometrics

RESEARCH INTERESTS

Corporate Finance, Financial Derivatives, International Finance, Financial Economics, and Economic Impact Analysis

TEACHING EXPERIENCE

Fall 2007: *Instructor*, Texas Tech University, Lubbock, Texas

Taught the first-year graduate applied econometrics course (AAEC 5307). Topics covered SAS programming, theory of estimation, foundations of classical linear models, estimation and testing in linear regression, residual analysis, influence diagnostics, multicollinearity, autocorrelation, heteroskedasticity, instrumental variable regression, and time series and forecasting.

Fall 2005: *Guest Lecturer*, Texas Tech University, Lubbock, Texas

Lectured on how to formulate, calibrate, and simulate deterministic and stochastic models in agricultural policy analysis as part of Texas Tech University Graduate Agricultural Policy class (AAEC-6302).

Fall 1999, Spring 2000, and Summer 2000: *Teaching Assistant*, Texas Tech University, Lubbock, Texas

Major responsibilities: to help teach class in statistics methods for agriculture (AAEC-3401); conducted the lab work and review sessions, graded homework assignments, and held office hours

RESEARCH EXPERIENCE

August 2003 to Present: *Post Doctoral Research Associate, Cotton Economics Research Institute, Texas Tech University, Lubbock Texas*

Major Responsibilities: to develop and maintain the stochastic simulation model of the world fiber market; to help prepare medium-term and long-term outlooks of the U.S. and the rest of the world cotton markets; to analyze the effects of alternative policies and external factors on production, utilization, farm prices, retail prices, and farm income; to manage the Daily Price Estimation System Laboratory; to upgrade the hedonic model for cotton using information related to volume of transactions, quality attributes, and spot prices; to calculate cotton base prices, premiums, and discounts for quality characteristics throughout the West Texas and East Texas/Oklahoma regions and disseminate the results to producers, industry, and the public via the Internet, technical reports, and journal articles

August 2000 to July 2003: *Research Assistant, Department of Agricultural and Applied Economics, Texas Tech University, Lubbock, Texas*

Major responsibilities: to contribute in research proposal development; to conduct applied research on international development, commodity modeling, agricultural production, trade, policy, and price analysis and forecasting

Summer 2000 and 2001: *Research Assistant, International Center for Arid and Semi-Arid Land Studies (ICASALS), Lubbock, Texas*

Major responsibilities: to help organize the International Management Workshop; topics addressed international nutrition and health, international business, international development, and food security

January 1995 to May 1997: *USAID Fellow, Department of Agricultural and Resource Economics, West Virginia University, Morgantown, West Virginia*

Investigated the impacts of terms-of-trade fluctuations on economic growth in Senegal

RESEARCH OUTPUT

Published Refereed Journal Articles [13]

Fadiga M. L. and Y. Wang. "A Multivariate Unobserved Component Analysis of U.S. Housing Market". *Journal of Economics and Finance*, Online First article, May 28, 2008.

Fadiga, M. L., S. Mohanty, S. Pan, and M. Welch. "Doha Development Agenda: Implications for the U.S. and World Cotton Markets." *The Journal of International Trade and Economic Development*, 17, 1 (March 2008): 135-153.

Pan S., S. Mohanty, M. Welch, and **M. Fadiga**. "Welfare Analysis of the Dominican Republic-Central America-United States Free Trade Agreement: The Cotton Textile and Apparel Industries" *The International Trade Journal*, Vol. 22, No. 2, Summer 2008, forthcoming.

Pan, S., S. Mohanty, and **M. L. Fadiga**. “Asymmetric Price Transmission in the U.S. Fiber Markets.” *Applied Economic Letters*, 14, (2007): 545-548.

Fadiga, M. L. and S. K. Misra. “Common Trends, Common Cycles, and Price Relationships in the International Fiber Market.” *Journal of Agricultural and Resource Economics*, 32, 1(April 2007): 154-168.

Pan, S., S. Mohanty, D. Ethridge, and **M. L. Fadiga**. “Effects of Chinese Currency Revaluation on World Fiber Markets.” *Contemporary Economic Policy*, 25, 2, (April 2007): 185-205.

Pan, S., **M. L. Fadiga**, S. Mohanty, and M. Welch. “Cotton in a Free Trade World.” *Economic Inquiry*, 45, 1(January 2007):188-197.

Pan, S., S. Mohanty, D. Ethridge, and **M. L. Fadiga**. “The Impacts of the U.S Cotton Programs on the World Market: An Analysis of the Brazilian and West African WTO Petitions.” *The Journal of Cotton Sciences*, 10(2006):180–192.

Fadiga, M. L. “Dynamic and Stochastic Structures of U.S. Cotton Exports and Mill Demand.” *Journal of Agribusiness*, 24, 1(Spring 2006): 41-60.

Pan, S., M. Welch, S. Mohanty, **M. L. Fadiga**, and D. Ethridge. “Chinese Tariff Rate Quota vs. U.S. Subsidies: What Affects the World Cotton Market More?” *Journal of International Law and Trade Policy*, 6, 2 (2005): 251-273.

Fadiga, M. L., S. Misra, and O. Ramirez. “U.S. Consumer Purchasing Decisions and Demand for Apparel.” *Journal of Fashion Marketing and Management*, 9, 4(2005): 367-379.

Fadiga, M. L., S. Mohanty, and S. Pan. “The Impacts of U.S. Cotton Program on the West and Central African Countries Cotton Export Earnings.” *Agricultural Economics Review*, 2, 2(August 2005): 50-60.

Ramirez, O. and **M.L. Fadiga**. “Forecasting U.S. Agricultural Commodity Prices with Asymmetric-Error GARCH Models.” *Journal of Agricultural and Resource Economics*, 28, (April 2003): 71-85.

Articles under Review [2]

Fadiga M.L. and L.A Fadiga-Stewart. “The Political and Economic Determinants of Trade Disputes.” Under review, *Economic and Politics*.

Welch, M., S. Pan, S. Mohanty, and **M.L. Fadiga**. “Ethanol’s Effect on the U.S. Cotton Industry.” Under Review, *Journal of Cotton Sciences*.

Book Chapters [2]

Pan, S., **M. L. Fadiga**, S. Mohanty, M. Welch and D. Ethridge. Cotton in a Free Trade World. Chapter in *World Agricultural Trade: WTO Perspective*, Institute of Chartered Financial Analysts of India, July 2006.

Pan, S., M. Welch, S. Mohanty, and **M. L. Fadiga**. Chinese Tariff Rate Quota vs. U.S. Subsidies: What Affects the World Cotton Market More?” Chapter in *World Agricultural Trade: WTO Perspective*, Institute of Chartered Financial Analysts of India, July 2006.

Papers Presented at Refereed Conferences and Proceedings [15]

Chidmi, B. and **Fadiga, M. L.** “Dynamic of Price-Cost Margins in the U.S. Meat Industry?” *Presented at the American Agricultural Economics Association Annual Meeting*, Portland, Oregon, July 2007.

Available online at <http://agecon.lib.umn.edu>

Fadiga M. L. and Y. Wang. Forecasting U.S. Regional Housing Prices with Multivariate Unobserved Component Models. *Paper Presented at the Eastern Economic Association Meeting*, New York, New York, February 2007.

Fadiga, M. L., S. Mohanty, S. Pan, and M. Welch. “U.S. Proposal for WTO Hong Kong Ministerial Conference: What’s at Stake for Cotton Producers?” *Presented at the American Agricultural Economics Association Annual Meeting*, Long Beach, California, July 2006. Available online at <http://agecon.lib.umn.edu>

Pan, S., M. Welch, S. Mohanty, and **Fadiga, M. L.** “Sino-U.S. and Sino-E.U. Textile Safeguard Agreements: Comparing the Effects to Free Market Conditions”. *Presented at the American Agricultural Economics Association Annual Meeting*, Long Beach, California, July 2006. Available online at <http://agecon.lib.umn.edu>

Pan, S., **M. L. Fadiga**, S. Mohanty, and M. Welch. “Cotton Trade Liberalizations and Domestic Agricultural Policy Reforms: A Partial Equilibrium Analysis. *Presented at the Southern Agricultural Economics Association Annual Meeting*, Orlando, Florida, February 2006. Available online at <http://agecon.lib.umn.edu>

Ethridge, D., M. Welch, S. Pan, **M. L. Fadiga**, and S. Mohanty. “World Cotton Outlook Projections to 2015/16.” *Beltwide Cotton Conferences Proceedings*, San Antonio Texas, (January 2006): 206-234.

Fadiga-Stewart, L.A. and **M.L. Fadiga**. “The Political and Economic Determinants of Trade Disputes.” *Presented at the American Agricultural Economics Association Annual Meeting*, Providence, Rhode Island, 2005. Available online at <http://agecon.lib.umn.edu>.

Pan, S., M. Welch, S. Mohanty, **M. L. Fadiga**, and D. Ethridge. “Chinese Tariff Rate Quota vs. U.S. Subsidies: What Affects the World Cotton Market More? *Presented at the American Agricultural Economics Association Annual Meeting*, Providence, Rhode Island, 2005. Available online at <http://agecon.lib.umn.edu>.

Fadiga, M. L. and S. K. Misra. “Asymmetry, Risk, and Correlation Dynamics in the U.S. Fiber Market” *Presented at the American Agricultural Economics Association Annual Meeting*, Providence, Rhode Island, 2005. Available online at <http://agecon.lib.umn.edu>.

Fadiga, M. L. and S. K. Misra. “Trends, Cycles, and Price Relationships in the International Fiber Market.” *Presented at the Southern Agricultural Economics Association Annual Meeting*, Little Rock, Arkansas, February 2005. Available online at <http://agecon.lib.umn.edu>

Pan. S., S. Mohanty, D. Ethridge, and **M. L. Fadiga**. “Effects of Chinese Currency Appreciation on the World Fiber Market.” *Presented at the Beltwide Cotton Conference Proceedings*, New Orleans, January 2005.

Fadiga M. L., S. Mohanty, and S. Pan. “The Impacts of the U.S. Cotton Program on the West and Central African Countries Cotton Export Earnings.” *Paper Presented at the American Agricultural*

Economics Association Annual Meeting, Denver, Colorado, 2004. Available online at <http://www.ceri.ttu.edu/policy>

Fadiga, M. L., S. Misra, and O. Ramirez. “Estimation of U.S. Consumer Purchase Decisions and Demand Models for Apparel: Implications for the Apparel Industry.” *Beltwide Cotton Conferences Proceedings*, San Antonio Texas, (January 2004): 488-496.

Fadiga, M.L., “Structural Time Series Analysis of the U.S. Cotton Exports.” *Beltwide Cotton Conferences Proceedings*, San Antonio Texas, (January 2004): 613-617.

Pan, S., S. Mohanty, and **M. L. Fadiga**. “Price Asymmetry in the U.S. Fiber Markets: Implications for the Cotton Industry.” *Paper presented at the American Agricultural Economics Association Annual Meeting*, Montreal, Canada, 2003. Available online at <http://agecon.lib.umn.edu>.

Published Technical Reports [9]

Pan S., M. Welch, **M. Fadiga**, and S. Mohanty. “2007 USDA Farm Bill Proposal: Implications for the U.S. Cotton Industry.” Briefing paper, CERI-BPO7-01, April 2007.

Ethridge, D., S. Mohanty, S. Pan, M. Welch, **M. Fadiga**, M. Valendia-Parra, S. Yates. “Guide to Foreign Subsidies and Tariffs.” CERI Staff Report, CERI-SR-07-01, February 2007.

Fadiga, M. L., S. K. Misra, and D. E. Ethridge. “Texas Oklahoma Producer Cotton Market Summary: 2004/05” Technical Report CER-05-01, Department of Agricultural and Applied Economics, Texas Tech University, 2005.

Mohanty, S., S. Pan, **M.L. Fadiga**, M. Welch, and D. Ethridge. “World Cotton Outlook.” Technical Report CER-04-04, Department of Agricultural and Applied Economics, Texas Tech University, 2005.

Fadiga, M. L., S. K. Misra, and D. E. Ethridge. “Texas Oklahoma Producer Cotton Market Summary: 2003/04” Technical Report CER-04-06, Department of Agricultural and Applied Economics, Texas Tech University, 2004.

Fadiga, M. L., S. K. Misra, and D. E. Ethridge. “An Estimated 2004 Texas Oklahoma Price Schedule Based on Market History.” Technical Report, Department of Agricultural and Applied Economics, Texas Tech University, 2004.

Mohanty, S., S. Pan, **M.L. Fadiga**, and D. Ethridge. “World Cotton Outlook.” Technical Report CER-04-04, Department of Agricultural and Applied Economics, Texas Tech University, 2004.

Pan S., **M. L. Fadiga**, S. Mohanty, and D. Ethridge. “Structural Models of the U.S. and Rest-of-the-world Natural Fiber Market.” Technical Report CER-04-03, Department of Agricultural and Applied Economics, Texas Tech University, 2004.

Ethridge, D., S. Mohanty, S. Pan, and **M.L. Fadiga**. “World Cotton Baseline.” Technical Report CER-04-01, Department of Agricultural and Applied Economics, Texas Tech University, 2004.

Published Abstracts [3]

Pan S., M. Welch, S. Mohanty and **M.L. Fadiga**, “Welfare Effects of the United States-Central America-Dominican Republic Free Trade Agreement on the World Fiber Market.” *Journal of Agricultural and Resource Economics* (Abstract, December, 2006).

Fadiga, M. L. and S. K. Misra. “Trends, Cycles, and Price Relationships in the International Fiber Market-Evidence from Seemingly Unrelated Structural Time Series.” *Journal of Agricultural and Applied Economics*, 37(2005):513.

Fadiga, M.L., J. Chaudhary, and S. Mohanty. “Price Dynamics in the U.S. Fiber Markets: Implications for the Cotton Industry.” *Journal of Agricultural and Applied Economics*, 34, (August 2003): 431.

Working Papers [3]

Fadiga, M. L. and Y. Wang. “Common Stochastic Volatility in International Real Estate Market.” Working Paper, Department of Agricultural and Applied Economics, Texas Tech University, finalized.

Fadiga, M. L. “Investor Sentiment, Antitrust Law, and Corporate Ownership Structure” Working Paper, Department of Agricultural and Applied Economics, Texas Tech University, in progress.

Fadiga, M. L. and S. K. Misra. “Stochastic Behavior of Price Spreads and Convenience Yields in the U.S. Main Cotton Producing Regions.” Working Paper, Department of Agricultural and Applied Economics, Texas Tech University, in progress.

GRANTS FUNDED

Co-Principal Investigator. Structural Models of the U.S. and the Rest-of-the-World Natural Fibers Markets, CSREES/USDA, September 2007 TO August 2008 (\$617,968)

Co-Principal Investigator. Dynamics of Price-Cost Margins in the U.S. Meat Industry, State of Texas, June 2007-August 2007 (\$4,500).

Co-Principal Investigator. Price and Basis Movements in the U.S. Main Cotton Producing Regions. Funded by USDA/CSREES, August 2004 to September 2006 (\$70,000).

AWARDS

2001-2002: Department of Agricultural and Applied Economics Merit Scholarship, Texas Tech University

1996-1997: Member of Gamma Sigma Delta International for Outstanding Scholarship and Achievement, West Virginia University

LANGUAGE

English and French

COMPUTER SKILLS

Software: Excellent command of SAS, STATA, GAUSS, Microsoft Office, and GAMS

PROFESSIONAL MEMBERSHIP

American Agricultural Economics Association (AAEA)

SERVICE

Reviewer for the *Journal of Agricultural and Resource Economics*, *Journal of Agribusiness*, *Journal of Regional Sciences*, *Review of Agricultural and Resource Economics*, *Canadian Journal of Agricultural Economics*

REFERENCES

Dr. Dilip Shome, Ph.D.

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Dr. Bradley Ewing, Ph.D.

Jerry S. Rawls Endowed Professor in Operations Management, Area of Information Systems and Quantitative Sciences, Rawls College of Business, Texas Tech University, Lubbock, TX 79409-2101, phone: (806) 742-3939, E-mail: bradley.ewing@ttu.edu

Dr. Sukant K. Misra, Ph.D.

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