

The Department of Economics

Visiting Speaker Series

Testing mean reversion in the infinite horizon: An application to the price of crude oil

Dr. Jason Stevens (University of Prince Edward Island)
Fri., Feb. 8, 2 – 3:30 p.m. Chemistry Building C3033



Dr. Stevens is originally from St. John's. He completed his Bachelor of Science in Economics at Memorial University in 2002, his Master of Arts (Economics) at Carleton University in 2003 and his PhD (Economics) at Dalhousie University in 2009. He is an Assistant Professor of Economics at the University of Prince Edward Island whose main area of interest is dynamic optimization under uncertainty. He specializes in the development of empirical models that provide insight into the underlying behaviour of commodity markets.

Presented by the Department of Economics.

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