

Parker W. Sheppard

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Research Interests

Time series econometrics, forecasting, monetary policy, financial crises, asset pricing.

Education

North Carolina State University – Raleigh, North Carolina
Ph.D., Economics (Expected 2016)

Georgetown University – Washington, D.C.
M.S., Mathematics and Statistics

Washington and Lee University – Lexington, Virginia
B.A., Economics, Politics

Research Experience

Statistical Consultant

Self-employed (2011-present)

- Construct discrete choice model of primary election behavior for a public opinion polling firm.
- Maintain project code.
- Create presentation graphs and charts
- Write summary of findings in language for a non-technical audience

Mathematical Statistician

Bureau of Economic Analysis (2009-2011)

Papers

- Grubb, Michael and Matthew Osborne - "Cellular Service Demand: Biased Beliefs, Learning, and Bill Shock."
- Miller, Nathan and Matthew Osborne - "Competition among Spatially Differentiated Firms: An Estimator with an Application to Cement."
- Fixler, Dennis and Kim Zieschang - "Deconstructing FISIM: Should Financial Risk Affect GDP?"

Tasks

- Coded estimators using R.
- Created and analyze regressions.
- Debugged Stata code and check errors in data.
- Preprocessed data into usable formats.

Research Assistant

Washington and Lee University (2006 – 2007)

Paper

- Anderson, Michael, Stephen Smith, and Kurt Schaefer. "A Spatial Model of National and International Price Dispersion: Theoretical and Empirical Findings."

Tasks

- Organized large database of goods and prices for analysis.
- Programmed Stata .do files to analyze data and perform regression analysis.
- Wrote summaries of data analysis results.
- Contributed to writing and presentation of research results at the U.S. International Trade Commission and the Board of Governors of the Federal Reserve System.

Teaching Experience

Teaching Assistant

North Carolina State University (2011-)

Economics 201 – Principles of Microeconomics and Economics 301 – Intermediate Microeconomics

- Grade homework assignments and exams
- Hold office hours and answer student questions

Teaching Assistant

Georgetown University (2009)

Math 040 - Probability and Statistics

- Lead two lab sessions where students work problems in Minitab.
- Answered student questions in office hours.
- Taught review sessions before exams.

Math Department Tutor

Washington and Lee University (2007 – 2008)

Math 101/102 - Calculus I/II

- Held question and answer sessions once per week.

Publications

- Sheppard, Parker (2008) "The Components of Central Bank Independence and Their Effects," *Undergraduate Economic Review*: Vol. 4: Iss. 1, Article 12.

Honors and Awards

- NCSU Graduate Supplemental Fellowship (2011)
- Georgetown Merit Scholarship (2009)
- Kim Family Prize for Best Senior Economics Paper (2008)
- Robert E. Lee Scholarship (2006, 2007)
- Francis P. Gaines Scholarship (2004)

Programming Languages

R, Stata, MATLAB, LaTeX.