

HEATHER L.R. TIERNEY

CURRICULUM VITA

✦ **Contact Information**

Doermer School of Business-PFW
Economics Department
2101 Coliseum Boulevard East
Fort Wayne, IN 46805
Personal Webpage: <https://heathertierney.academia.edu/>

E-mail: tierneyh@pfw.edu
Office Phone: 413-538-2385
Cell Phone: 843-469-4007
Alt E-Mail: hlrtierney@yahoo.com

✦ **Education**

- Ph.D., Economics, University of California, Riverside, June 2005
- M.A., Economics, University of California, Riverside, June 2002
- B.S., Mathematics-Economics, University of California, Los Angeles, June 2000

✦ **Thesis Title**—Essays on Inflation and Nominal Interest Rates

Thesis Committee: Marcelle Chauvet and Aman Ullah (Co-Chairs)
Gloria Gonzalez-Rivera and Tae-Hwy Lee

✦ **Employment Experience**

- Assistant Professor—Purdue University, Fort Wayne (PFW): 2018 to Present
—Intro to Macro, Money & Banking, Economics of Uncertainty & Risk Management, Fed Challenge, Mathematics Economics, Time Series, Intro to Micro,
- Assistant Professor—Indiana University-Purdue University, Fort Wayne (IPFW): 2016 to 2018
- Visiting Economics Lecturer—Mount Holyoke College: 2015-2016
Macro Theory, Money & Banking, Monetary Policy, and Forecasting
- Visiting Assistant Professor—Tulane University: 2014-2015
Intro to Macroeconomics, Econometrics (Undergraduate)
- Economics Author—Sapling Learning: 2013-2014
- Economics Lecturer—University of California, San Diego (UCSD): 2012-2013
Econometrics A—Probability and Statistics, Principles of Macroeconomics, Principles of Microeconomics
- Assistant Professor—College of Charleston: 2005-2012
Principles of Microeconomics; Principles of Macroeconomics;
Money and Financial Institutions
- Instructor—University of California, Riverside (UCR): 2002-2005
Introduction to Money, Banking, and Credit; Statistics for Economics;
Introduction to Macroeconomics
- Teaching Assistant—University of California, Riverside (UCR): 2002-2005

✚ Research

- **Areas of Research:** Nonparametric Econometrics, Time Series Econometrics, Real-Time Data, Search Engine Data, Monetary Policy, Applied Macroeconomics, Data-Driven Modeling
- **Computer Programming Skills:** GAUSS, E-Views, Stata, Excel
- **Refereed Publications**
 1. Tierney, H.L.R. (2019). Forecasting with the Nonparametric Exclusion-from-Core Inflation Persistence Model Using Real-Time Data. *International Advances in Economic Research*. doi: [10.1007/s11294-019-09726-7](https://doi.org/10.1007/s11294-019-09726-7)
 2. Tierney, H.L.R. (2018). Tracking Real-Time Data Revisions in Inflation Persistence” *Applied Economics*. doi: [10.1080/00036846.2018.1540849](https://doi.org/10.1080/00036846.2018.1540849)
 3. Tierney, H.L.R., Kim, J. & Nazarov, Z. (2018). The Effects of Temporal Aggregation on Search Engine Data. *Review of Economics & Finance*, 12:2, 57-71.
 4. Tierney, H.L.R. & Pan, B. (2013). A Poisson Regression Examination of the Relationship between Website Traffic and Search Engine Queries. *NETNOMICS: Economic Research and Electronic Networking*, 13:3, 155-189.
 5. Tierney, H.L.R. (2012). Examining the Ability of Core Inflation to Capture the Overall Trend of Total Inflation. *Applied Economics*, 44:4, 493-514.
 6. Tierney, H.L.R. (2011). “Real-Time Data Revisions and the PCE Measure of Inflation” *Economic Modelling*, 28:4, 1763-1773.
 7. Barnett, B., Chauvet, M. & Tierney, H.L.R. (2009). Measurement Error in Monetary Aggregates: A Markov Switching Approach. *Macroeconomic Dynamics*, 13:S2, 318-412. (Alphabetical Order)
 8. Tierney, H.L.R. (2009). The Non-Parametric Time-Detrended Fisher Effect. In L.V. Schwartz (Ed.) *Economic Inflation: Outlook, Issues and Policies*, New York: Nova Science Publishing, Inc. (ISBN: 978-1607418238)—Refereed Book Chapter
- **Book**
 9. Tierney, H.L.R. (2009). A Nonparametric Study of Inflation Persistence with Real-time Data: Using Exclusions-from-Core Measures of Inflation. Berlin: VDM Verlag Publishing House Ltd. (ISBN: 978-3639111804).

- **Other Publications**

10. Tierney, H.L.R. & Pan, B. (2011). A Poisson Regression Examination of the Relationship between Website Traffic and Search Engine Queries. *Proceedings of the Joint Statistical Meetings.*
11. Tierney, H.L.R. (2010). "Real-Time Data Revisions and the PCE Measure of Inflation" in the *Proceedings of the 30th International Symposium on Forecasting.*
12. Pan, B., Fesenmaier, D.R., Law, R., & Tierney, H.L.R. (2010). Assessing the Dynamics of Search Results in Google. *Proceedings of the ENTER Conference on Information Technology and Tourism.*
13. Barnett, B., Chauvet, M. & Tierney, H.L.R. (2009). "Nonlinear Measurement Errors in Monetary Aggregates. *Proceedings of the American Statistical Association, 2009 (Invited).* (Alphabetical Order)
14. Chauvet, M. & Tierney, H.L.R. (2007). Real Time Changes in Monetary Policy: A Nonparametric Approach. *Proceedings of the 27th International Symposium on Forecasting.* (Invited). (Alphabetical Order)
15. Murphy, G.G.S. & Tierney, H.L.R. (2005). Eds. of *Distinguished Comment: Secondary Readings in Economic Doctrines*, Academic Publishing Service, UCLA, Seventh Revised Edition. (Including Editions: First up to the Eighth Edition) (Alphabetical Order)

- **Working Papers**

16. Nazarov, Z. Adilov, N. & Tierney, H.L.R. (2018). Human Capital Depreciation and Stigma Effects in Unemployed Workers' Re-employment Wages.
17. Kim, M.H., Han, Y., Tierney, H.L.R. & Samavati, H. (2018). The Economic Consequences of Government Spending. (*Submitted*)
18. Tierney, H.L.R. & Kim, M.H. To Include or Not to Include....the Conditioning Observation in the Integrated Residual Squares Criterion (IRSC) Method.
19. Adilov, N. & Tierney, H.L.R. Checkmating with the Hot Hand.
20. Tierney, H.L.R. Re-Thinking the Taylor Rule.
21. Kim, J., Tierney, H.L.R., & Nazarov, Z. Does Working Mom Make Her Child Slim? – Evidence from the Age of the Youngest Child.

- **Working Papers**—(Continued)
 22. Chauvet, M. & Tierney, H.L.R. Real-Time Changes in Monetary Policy. (Alphabetical Order)
 23. Tierney, H.L.R. & Ulu, Y. Testing for Financial Market Contagion in the Asian Crises: A Parametric and a Nonparametric Approach Comparison.
 24. Tierney, H.L.R. A Local Conditional Nonparametric Hypothesis Test with Applications to Real-Time Data.
- **Work in Progress**
 25. Tierney, H.L.R. A Nonparametric VAR Model with Local Conditional Orthogonalized Impulse Response Functions.
 26. Tierney, H.L.R. The Effect of Structural Break Points and Various Measures of Nominal Interest Rates and Inflation on the Fisher Effect.
- **Newspaper Publications**
 27. Tierney, H.L.R. (2018). Five Questions with Heather Tierney. *Journal Gazette*, Opinion Section, December 3, 2018.
<http://www.journalgazette.net/opinion/20181203/heather-tierney>

✦ **Professional Activities**

- **Presentations** (Performed by H.L.R. Tierney unless stated otherwise)

2019	Midwest Business Administration Association (MBAA) International Conference, Chicago, IL—April 2019 (<i>Pending</i>)
2018	Southern Economic Association (SEA) Meeting, Washington, DC—November 2018 Midwest Business Administration Association (MBAA) International Conference, Chicago, IL—April 2018 (<i>Work Presented by Co-Author, Nodir Adilov</i>)
2017	The 88 th Annual Meeting of the Indiana Academy of Social Sciences (IASS), Wabash College, Crawfordsville, IN—October 2017 Midwest Business Administration Association (MBAA) International Conference, Chicago, IL—March 2017 (<i>One work presented by H.L.R. Tierney and second work Presented by Co-Author, Jiyeon (June) Kim</i>)

• **Presentations—(Continued)**

- 2016 Indiana University-Purdue University Fort Wayne,
Fort Wayne, IN—April 2016
- SUNY Oneonta, Oneonta, NY-February 2016
- 2015 Bureau for Economic Analysis (BEA), Washington, DC
—May 2015
- Federal Housing Finance Agency (FHFA), Washington, DC
—April 2015
- 2014 National Council on Compensation Insurance (NCCI),
Boca Raton, FL—January 2014
- 2013 Gettysburg College at Gettysburg, PA—May 2013
- University of California San Diego (UCSD) Econometrics
Seminar Series, La Jolla, CA—June 2013
- 2012 United States Military Academy (USMA) at West Point, NY
—March 2012
- Bureau for Economic Analysis (BEA), Washington, DC
—March 2012
- Kansas State University (KSU), Manhattan, KS—March 2012
- Colby College, Waterville, ME—April 2012
- Moody’s Analytics, West Chester, PA—May 2012
- Texas A&M University, Corpus Christi, TX—June 2012
- Lafayette College Economics Seminar, Easton, PA—Sept 2012
- 2011 Studies in Nonlinear Dynamics and Econometrics (SNDE)
Conference, at George Washington University, Washington, DC
—March 2011
- Joint Statistical Meetings (JSM), Miami, FL—July 2011
- American Institute for Economic Research (AIER)-Oct 2011
- Southern Economic Association (SEA) Meeting,
Washington, DC—November 2011
- 2010 College of Charleston, Dept of Economics and Finance
Seminar, Charleston, SC—April 2010
- The 30th Annual International Symposium on Forecasting (ISF),
San Diego, CA—June 2010
- 70th International Atlantic Economic Conference (IAEC),
Charleston, SC—October 2010

• **Presentations**—(Continued)

- 2009 Studies in Nonlinear Dynamics and Econometrics (SNDE)
Conference, at the Federal Reserve Bank of Atlanta, Atlanta, GA
—April 2009
- Joint Statistical Meetings (JSM), Washington DC—August 2009
(Work Presented by Co-Author, Marcelle Chauvet)
- 2008 Midwest Econometrics Group (MEG) Meeting, University of
Kansas, Lawrence, KA—October 2008
- Southern Economic Association (SEA) Meeting,
Washington, DC—November 2008
- 2007 College of Charleston, Dept of Economics and Finance
Seminar, Charleston, SC—January 2007
- 2007 Real-Time Data Analysis and Methods in Economics
Conference at the Federal Reserve Bank of Philadelphia,
Philadelphia, PA—April 2007 *(Work Presented by Co-Author,
Marcelle Chauvet)*
- North American Summer Meeting of the Econometric Society
2007 at Duke University, Durham, NC—June 2007 *(Work
Presented by Co-Author, Marcelle Chauvet)*
- The 27th Annual International Symposium on Forecasting (ISF),
New York, New York—June 2007
- College of Charleston, Dept of Economics and Finance
Seminars, Charleston, SC—September 2007
- Midwest Econometrics Group (MEG) Meeting, St. Louis
University, St. Louis, MO—October 2007
- Southern Economic Association (SEA) Meeting, New Orleans,
Louisiana—November 2007
- 2006 College of Charleston, Dept of Economics and Finance
Seminars, Charleston, SC—January 2006
- Studies in Nonlinear Dynamics and Econometrics (SNDE)
Conference, at Washington University in St. Louis, Missouri—
March 2006
- University of Kansas, Department of Economics, Lawrence,
KA—Oswald Distinguished Chair Seminar Series, November
2006 *(Work Presented by Co-Author, Marcelle Chauvet)*

- **Presentations—(Continued)**
 - 2006 Southern Economic Association (SEA) Meeting, Charleston, SC
—November 2006
 - 2005 College of Charleston, Charleston, South Carolina; University of
California, Riverside, Riverside, California; Youngstown State
 - 2005 University, Youngstown, Ohio; Western Illinois University,
Macomb, Illinois; Creighton University, Omaha, Nebraska
- **Conference Discussant**
 - Southern Economic Association (SEA) Meeting
 - Washington, DC—November 2011
 - Washington, DC—November 2008
 - New Orleans, LA —November 2007
 - Charleston, SC —November 2006
 - The 70th International Atlantic Economic Conference (IAEC),
Charleston, SC—October 2010
- **Conference Session Organizer**
 - Society for Nonlinear Dynamics and Econometrics (SNDE) Conference,
Washington DC—March 2011 (Invited Session)
 - Forecasting & Financial Shocks
 - Southern Economic Association (SEA) Meeting—2008 and 2011
- **Conference Session Chair**
 - International Symposium on Forecasting (ISF)
 - The 30th Annual Symposium San Diego, CA—June 2010
 - The 27th Annual Symposium New York, NY—June 2007
 - Midwest Business Administration Association (MBAA) International
Conference, Chicago, IL
 - April 2019
 - April 2018
 - March 2017
 - Midwest Econometrics Group (MEG) Meeting
 - University of Kansas, Lawrence, KA—October 2008
 - St. Louis University, St. Louis, MO—October 2007
 - Society for Nonlinear Dynamics and Econometrics (SNDE) Conference
 - George Washington University, Washington DC—Mar 2011
 - Federal Reserve Bank of Atlanta, Atlanta, GA—April 2009
 - Southern Economic Association (SEA) Meeting
 - Washington, DC—November 2011
 - Washington, DC—November 2008

- **Conference Session Chair**—(Continued)
 - Southern Economic Association (SEA) Meeting
 - New Orleans, LA —November 2007
 - The 70th International Atlantic Economic Conference (IAEC),
Charleston, SC—October 2010
- **Book Proposal Reviewer/Chapter Reviewer**
Cambridge University Press; John Wiley and Sons, Inc.; Pearson
- **Referee for Journals**

Econometric Reviews	Economic Modelling;
Empirical Economics	Journal of Economics (MVEA);
Macroeconomic Dynamics	Revista Colombiana de Estadística
Review of Economics & Finance	(Colombian Journal of Statistics)
- **Professional Membership** (Includes Previous Membership)
American Economic Association (AEA); Econometric Society (ES); American Statistical Association (ASA); Southern Economic Association (SEA); Indiana Academy of Social Sciences (IASS) International Atlantic Economic Society (IAES)
- **Conference Track Program Organizer**
 - Co-Chair of the Academy of Business Economics (ABE) Track along with Abdus Samad for the Midwest Business Administration Association (MBAA) International Conference, Chicago, IL—April 2019 (*Pending*)
 - Co-Chair of the Academy of Business Economics (ABE) Track along with Jiyoung “June” Kim for the Midwest Business Administration Association (MBAA) International Conference, Chicago, IL—April 2018

✦ **Service**

Service at Purdue University Fort Wayne (PFW)

- Economic Student Academic Advising: Fall 2018 to Present
- Co-Faculty Advisor of Economics Club: 2016 to Present
- Undergraduate Policy Committee (UPC): 2017-2018
- Member of The Alliance for Teaching Enrichment: Spring 2018 to Present
- Academic Computing & Information Technology Subcommittee (ACITAS):
2017 to Present

Service at Mount Holyoke College

- Organized Guest Speaker for Money and Banking Class from UMassFive College Federal Credit Union
- Academic and Career Advising: 2015-2016

Service at Tulane University

- Take-a-Professor-to-Lunch: Fall 2014
- Academic & Career Advising: 2014-2015

Service at the University of California, San Diego

- Academic and Career Advising: Fall 2012 to Spring 2013
- Dine-with-a-Prof: Fall 2012 to Spring 2013
- Faculty Advisor—Academic Internship Program (AIP): Spring 2013

Service at the College of Charleston

- Academic Advisor: 2006-2012
- Campus-Wide Committee Service at the College of Charleston
 - 2010-2011: Faculty Advisory Committee to the President
- Campus-Wide Committee Service at the College of Charleston (Continued)
 - 2007-2010: Faculty Committee on Graduate & Continuing Education
 - Chair from 2008-2009 and 2009-2010
 - Member from 2007-2008
 - 2006-2007: General Education Committee
- Habitat for Humanity Chapter at the College of Charleston
 - Faculty Advisor: 2006-2012
 - Alternative Spring Break (Habitat for Humanity)
 - Escorted 18 students to Homestead, FL—March 2008
 - Escorted 18 students to Violet, Louisiana—March, 2007
- Independent Study: Fall 2007 to Spring 2011 (9 students-Including Honors)
- Web Master for Dept of Economics and Finance: Fall 2005-Spring 2008
- Mentoring—Senior Thesis for Student of Academic Magnet High School, North Charleston, SC: Spring 2008 to Fall 2009

✦ Honors and Awards

- Travel Award from the 30th Annual International Symposium on Forecasting (ISF), San Diego, CA—June 2010
- School of Business and Economics Summer Research Award at the College of Charleston: Two years: 2005 and 2006
- Outstanding Teaching Assistant of the Year for Economics at the University of California, Riverside: Two years: 2002-2003 and 2003-2004
- The Four-Year Chancellor's Distinguished Fellowship Award at the University of California, Riverside—September 2000-June 2004

✦ References

- **Prof. Marcelle Chauvet**, University of California, Riverside-Economics Department, Director of International Association for Applied Econometrics
- **Prof Jack Strauss**, University of Denver- Daniels College of Business, Reiman School of Finance, Miller Chair of Applied Economics
- **Prof. Allan Timmerman**, University of California San Diego- Rady School of Management, Atkinson/Epstein Chair of Management Leadership