

XIAOMEI (BARBARA) CHEN

xchen11@ncsu.edu

OFFICE ADDRESS:

4125 Nelson Hall,
North Carolina State University
Raleigh, NC 27695

HOME ADDRESS:

5128 Audreystone Dr.
Cary, NC 27518

DESIRED RESEARCH AND TEACHING FIELDS:

PRIMARY

Agricultural and Resource Economics
Applied Econometrics

SECONDARY

Microeconomics, Finance

FIELD OF CONCENTRATION:

Agricultural and Resource Economics, Time series, Finance

DISSERTATION TITLE: “Natural Resource Economics Confronts CAPM: A Study of Energy Resources”

Expected Date of Completion: May 2013

Advisors: Prof. Michael J. Roberts (*primary*); Prof. Laura O. Taylor

References: Prof. Walter Thurman; Prof. Denis Pelletier; Prof. Martin Smith (Duke University)

PRE-DOCTORAL STUDIES:

North Carolina State University	M.A., Economics	2008
East China Normal University	B.A., Economics	2002

PROFESSIONAL EXPERIENCE:

TEACHING:

Instructor

Fundamental Economics	Fall, 2010
Environmental & Resource Economics	Spring 2010 – Spring 2011

Teaching Assistant

Fundamental Economics	Fall 2008 – Spring 2010
Environmental & Resource Economics	Spring 2009 – Fall 2009
Agricultural Economics	Fall 2008

ACADEMIC RESEARCH:

Research Assistant to Professor Michael Roberts, NC State	Fall 2011-
Research Assistant to Professor Michael Roberts, NBER	Summer 2011
Research Assistant to Professor Michael Walden, NC State	Summer 2010
Research Assistant to Professor Michael Walden, NC State	Spring 2008

INDUSTRY:

<i>Intern</i> , Genworth Mortgage Insurance, Raleigh, NC	Summer 2008, and Summer 2009
<i>Senior Research Executive</i> , Research International, Shanghai, China	2006 – 2007

WORK IN PROGRESS:

“A Test of Conditional CAPM using High Frequency Energy Futures Prices”

“CAPM Implied Risk Premium and Discount Rate”

“Will Risk-adjusted Hotelling Explain the Flat Trend?”

INVITED PRESENTATIONS:

“A Test of Conditional CAPM using High Frequency Energy Futures Prices”, August 9, 2011, Camp Resources XVIII, Wilmington, NC.

“What does Commodity Futures Tell us about Price Trends of Natural Resources?”, June 9, 2011, Association of Environmental and Resource Economists (AERE), Inaugural Summer Conference, Seattle, WA.

REFEREEING:

Journal of Environmental Economics and Management (JEEM)