

Thomas F. P. Wiesen

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Research Interests: Time Series Analysis, Econometric Methods, Financial Economics, and Macroeconomics

Education

Doctor of Philosophy in Economics, University of Georgia, Athens, GA, 2019

Dissertation Title: “On The Measurement of Financial and Macroeconomic Connectedness.”

Dissertation Committee: William Lastrapes (chair), Svetlana Pashchenko, Scott Atkinson, and Paul Beaumont

Master of Science in Statistics, Florida State University, Tallahassee, FL, 2014

Research Advisor: Anuj Srivastava

Bachelor of Science Cum Laude in Economics, Northern Illinois University, DeKalb, IL, 2012

Employment

Assistant Professor, University of Maine School of Economics

September 2019 to present

Graduate Instructor/Assistant, University of Georgia Department of Economics

August 2014 to May 2019

Graduate Instructor, Florida State University Department of Statistics

August 2013 to May 2014

Graduate Teaching Assistant, Florida State University Program in Interdisciplinary Computing

August 2012 to August 2013

Publications

“A Joint Impulse Response Function for Vector Autoregressive Models.” (2024). *Empirical Economics*. 66: 1553-1585. (with Paul Beaumont)

“Econometric Connectedness as a Measure of Urban Influence: Evidence from Maine.” (2023). *Letters in Spatial and Resource Sciences*. 16: 33. (with Todd Gabe and Lakshya Bharadwaj)

“Cryptocurrency Connectedness: Does Controlling for the Cross-Correlations Matter?” (2023). *Applied Economics Letters*. 30 (20): 2873-2880. (with Lakshya Bharadwaj)

“The Joint Spillover Index.” (2021). *Economic Modelling*. 94: 681-691. (with William Lastrapes)

“Are Generalized Spillover Indices Overstating Connectedness?” (2018). *Economics Letters*. 173: 131-134. (with Paul Beaumont, Stefan Norrbin, and Anuj Srivastava)

Current Research

- “Regional Bank Failures and Volatility Transmission.” (2024). *Under Review*. (with William Lastrapes)
- “Does High Volatility Increase Connectedness: A Study of Asian Equity Markets.” (2024). *Under Review*. (with Richard Afatsao, Johnson Oliyide, and Oluwasegun Adekoya)
- “Econometric Connectedness of US Counties with Canada.” (2024). *Working paper*. (with Richard Afatsao and Todd Gabe)
- “Urban Influence of America’s Largest Metropolitan Areas on US Counties: Evidence from Econometric Connectedness.” (2024). *Working paper*. (with Todd Gabe, Richard Afatsao, Johnson Oliyide, and Oluwasegun Adekoya)
- “The Effect of Cultural and Arts Amenities in Rural Communities.” (2024). *Work in progress*. (with Francis Boateng and Todd Gabe)
- “Is Connectedness a Leading Indicator of Financial Crises?” (2024). *Work in progress*. (with Katie Losquadro, Johnson Oliyide, and Oluwasegun Adekoya)
- “Looking Beyond Price to Enhanced Resilience and Equity in Smallholder Coffee Production.” (2023). *Working paper*. (with Jonathan Malacarne and Ana Tobar)
- “Stock Market Reaction to Multinational Divestitures in Russia.” (2023). *Work in progress*. (with Aidan Michaud, Sebastian Lobe, and Stefano Tijerina)
- “On The Measurement of Capital Market Integration.” (2022). *Working paper*. (with William Lastrapes)

Teaching

Macroeconomic Theory (graduate); UMaine; spring 2024.
 Time Series Econometrics (graduate); UMaine; spring 2024, spring 2022, & spring 2020.
 Principles of Macroeconomics; UMaine/UGA; fall 2023, fall 2022, fall 2021, spring 2021, spring 2020, fall 2019, spring 2018, & fall 2017.
 Money & Banking; UMaine; spring 2023, spring 2022, spring 2021, & spring 2020.
 Financial Economics (graduate/undergraduate); UMaine; fall 2022 & fall 2020.
 Introduction to Applied Statistics; FSU; spring 2014 & fall 2013.

Conferences and Presentations

- 2024: Southern Economic Association, Washington, D.C. (scheduled)
- 2023: International Atlantic Economic Society, Philadelphia, PA
- 2022: Southern Economic Association, Ft. Lauderdale, FL
 Western Economic Association International, Portland, OR
- 2021: Southern Economic Association, Houston, TX
 Grand Valley State University Economics Department, Grand Rapids, MI
- 2019: University of Maine School of Economics, Orono, ME
 University of Tampa Department of Economics, Tampa, FL
 Florida Gulf Coast University Department of Finance and Economics, Fort Myers, FL
- 2018: University of Georgia Department of Economics, Athens, GA

Southern Economic Association, Washington, D.C.
Illinois Economics Association, Chicago, IL

2016: Florida Chapter of the American Statistical Association, Tallahassee, FL

Funding

“Leveraging the Cultural and Arts Amenities of Rural Communities to Promote Economic Development/Prosperity and Support Human Diversity.” Investigators: Todd Gabe and Thomas F. P. Wiesen. Sponsor: US Department of Agriculture. USDA-NIFA-AFRI-009003. Duration: 2023-2025. Amount: \$224,809

Service

Journal Referee: *Journal of Macroeconomics* (×5), *Operations Research Letters*, *Financial Innovation*, *Southern Economic Journal*, *International Review of Economics and Finance*

School of Economics New Faculty Search Committee: 2023-2024

School of Economics Undergraduate Committee: 2020-present

School of Economics Ad Hoc Committee for NSF A Unlocked: 2021

School of Economics Ad Hoc Committee for Financial Economics Master’s Program: 2020

Affiliations

American Economic Association (2013-present), American Statistical Association (2013-present), Southern Economic Association (2016-present), International Institute of Forecasters (2021-present), Western Economic Association International (2021-2022)

Graduate Student Advising

Committee Chair:

Francis Boateng, MS in Economics, expected 2025 (co-chair)

Katie Losquadro, MS in Financial Economics, expected 2024

Johnson Oliyide, MS in Economics, expected 2024

Oluwasegun Adekoya, MS in Economics, expected 2024 (co-chair)

Richard Afatsao, MS in Economics, 2023 [placement: Univ. of Connecticut Economics Ph.D. program]

Lakshya Bharadwaj, MS in Financial Economics, 2022 [placement: Global Risk Analyst at EDP Renewables]

Committee Member:

Simona Mitevska, MS in Economics, 2022

Antonio Jurlina, MS in Economics, 2021

Yelshaday Gebreselassie, MS in Economics, 2021

Jinhar Zahidi, MA in Financial Economics, 2020

Updated April 2, 2024