

# ***Thomas F. P. Wiesen***

University of Maine School of Economics  
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Research Interests: Time Series Analysis, Econometric Methods, Financial Economics, and Macroeconomics

## **Education**

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**Doctor of Philosophy in Economics, University of Georgia, Athens, GA, 2019**  
Dissertation Title: “On The Measurement of Financial and Macroeconomic Connectedness.”  
Advisor: William D. Lastrapes

**Master of Science in Statistics, Florida State University, Tallahassee, FL, 2014**  
Advisor: Anuj Srivastava

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

## **Employment**

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**Assistant Professor**, University of Maine School of Economics, 2019-present

**Graduate Instructor/Assistant**, University of Georgia Department of Economics, 2014-2019

**Graduate Instructor**, Florida State University Department of Statistics, 2013-2014

**Graduate Teaching Assistant**, Florida State University Program in Interdisciplinary Computing, 2012-2013

## **Publications**

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“Does High Volatility Increase Connectedness: A Study of Asian Equity Markets.” (2024). *International Review of Financial Analysis*. 96(B): 103735 (with Oluwasegun Adekoya, Johnson Oliyide, and Richard Afatsao)

“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

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- “Regional Bank Failures and Volatility Transmission.” (2024). Revision Under Review at the *Journal of Financial Stability*. (with William Lastrapes)
- “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, Francis Boateng, and Oluwasegun Adekoya)
- “Joint Shocks” R package. (2024). *Work in progress*. (with Johnson Oliyide)
- “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

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

## Conferences and Presentations

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- 2024: Southern Economic Association, Washington, D.C. (scheduled)  
Rural Issues Symposium, Orono, ME
- 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

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“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

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

- School of Economics Ad Hoc Ph.D. Planning Committee: 2024  
School of Economics New Faculty Search Committee: 2024-2025  
School of Economics New Faculty Search Committee: 2023-2024  
School of Economics Undergraduate Committee: 2020-present  
School of Economics Ad Hoc Committee for NSFA Unlocked: 2021  
School of Economics Ad Hoc Committee for Financial Economics Master’s Program: 2020

## Affiliations

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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

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### Committee Chair:

- Francis Boateng, MS in Economics, expected 2025 (co-chair)  
Katie Losquadro, MS in Financial Economics, expected 2024  
Oluwasegun Adekoya, MS in Economics, 2024 (co-chair) [placement: Univ. of Houston Economics Ph.D. program]  
Johnson Oliyide, MS in Economics, 2024 [placement: Research Associate at Kansas City Federal Reserve]  
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 Mitevka, MS in Economics, 2022  
Antonio Jurlina, MS in Economics, 2021  
Yelshaday Gebreselassie, MS in Economics, 2021  
Jinhar Zahidi, MA in Financial Economics, 2020

Updated November 15, 2024