

## Stephen P. Goldberger

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CONTACT INFORMATION	Department of Economics University of North Carolina at Chapel Hill
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CITIZENSHIP	USA
OBJECTIVE	To acquire research experience this summer, which would potentially lead to part time employment while I finish my dissertation next year.
RESEARCH INTERESTS	MIDAS (Mixed Data Sampling), Financial Econometrics, Frequentist Statistics, Time Series Econometrics, Instrumental Variables Estimation, Generalized Method of Moments, Finance Theory, Asset Pricing, Forecasting, Measure and Probability Theory, Maximum Likelihood Estimation, Stochastic Volatility
EDUCATION	<b>The University of North Carolina at Chapel Hill</b> Ph.D., Economics (expected graduation date: August 2013) <ul style="list-style-type: none"><li>• Qualifying Exam: Passed</li><li>• Area of Study: Financial Econometrics</li><li>• Coursework: Frequentist Statistics, Micro and Macroeconomic Theory, Econometrics, Continuous Time Finance, Time Series Econometrics, Computational Econometrics</li></ul> <b>The University of Rochester</b> , Rochester, New York B.S., Mathematics with Highest Distinction, June 2006 <ul style="list-style-type: none"><li>• <i>Dean's List</i>, Fall 2004, Spring 2005, Fall 2005, and Spring 2006 semesters.</li><li>• <i>GPA</i>, 3.75/4.00 in Mathematics Classes</li><li>• Double Major with Media Production</li></ul>
TEACHING EXPERIENCE	<b>The University of North Carolina at Chapel Hill</b> <i>Teaching Assistant</i> <b>September 2008 to December 2011</b> <ul style="list-style-type: none"><li>• ECON 720: Advanced Macroeconomic Theory I (Graduate Course), Fall 2011</li><li>• ECON 400: Elementary Statistics, Spring 2011</li><li>• PLCY 460: Quantitative Analysis for Public Policy, Fall 2010</li><li>• ECON 101: Introduction to Economics, Spring 2010</li><li>• ECON 890: Quantitative Techniques (Graduate Course), Fall 2009</li><li>• ECON 445: Industrial Organization, Spring 2009</li><li>• ECON 410H: Honors Microeconomic Theory, Fall 2008</li><li>• ECON 570: Economic Implications of Statistical Analysis, Fall 2008</li></ul> <b>The University of Rochester</b> <i>Teaching Assistant</i> <b>September 2003 to December 2004</b> <ul style="list-style-type: none"><li>• MTH 161Q: Honors Calculus I, Fall 2004</li><li>• MTH 162Q: Honors Calculus II, Spring 2004</li><li>• MTH 161Q: Honors Calculus I, Fall 2003</li></ul>

AWARDS

**The University of North Carolina at Chapel Hill**

*Georges Lucey Fellowship in Economics*

**Spring 2012**

- Awarded to one outstanding UNC Economics graduate student per semester to allow student to focus on research.

**The University of Rochester**

*Rush Rhees Scholarship*

**September 2002 to December 2006**

- Merit based scholarship from the University of Rochester admissions office.

WORKING PAPERS

Goldberger, S. "MIDAS instruments for more than one parameter". 2010. Under direction of Eric Ghysels. Presented at INFORMS Annual Meeting, 2010.

Goldberger, S, and Ghysels, E. "Conditional Asset Pricing Models with Optimal MIDAS Instruments: Getting Closer to Agents Information Sets" 2011.

PROFESSIONAL EXPERIENCE

**Lieberman Research Group**, New York, New York

*Research Assistant*

**March 2007 to August 2007**

- Organized and managed market research studies
- Wrote and proofread consumer and physician research reports for international corporations
- Performed Analysis of Survey Data

**Olitzky Whittle LLC**, Marriotsville, Maryland

*Internship*

**May 2004 to September 2004**

- Carried out multivariate analysis of physician and consumer survey data under the supervision of the Chief Methodologist. The techniques included logistic regression, latent class analysis, factor analysis, and discriminant analysis.
- Wrote analytical reports describing the segmentation solutions.

SKILLS

Knowledge of the following Computer Programs and Languages: Matlab, Stata, LaTeX, HTML/JavaScript

Mathematical expertise in Econometric techniques and theory, Statistics, Real and Complex Analysis, Measure and Probability Theory, Game Theory, Combinatorics, Topology, Dynamic Programming

Economic expertise in Micro and Macro Theory, Frequentist Econometrics, Finance Theory

REFERENCES

Available upon request