

James Feigenbaum

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ADDRESS

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PERSONAL

Birthplace: Buffalo, New York
Citizenship: United States

EDUCATION

<u>Degree</u>	<u>Field</u>	<u>Institution</u>	<u>Year</u>
Ph.D.	Economics	University of Iowa	August 2003
M.A.	Economics	University of Iowa	December 2000
Ph.D.	Physics	University of Chicago	August 1998
M.S.	Physics	University of Chicago	December 1996
B.A.	Math/Economics	SUNY at Buffalo	May 1992
B.S.	Physics	SUNY at Buffalo	May 1992

EMPLOYMENT

2009-Present: Assistant Professor, Utah State University
2009: TAER Visiting Scholar Program, Deakin University
2008-2009: Visiting Professor, Utah State University
2003-2009: Assistant Professor, University of Pittsburgh
2003-2006: Visiting Researcher, Federal Reserve Bank of St. Louis
2002: Dissertation Intern, Federal Reserve Bank of St. Louis
2000-2003: Online Tutor, Smarthinking
1998-2003: Teaching Assistant, Department of Economics, University of Iowa
1992-1998: Research/Teaching Assistant, Department of Physics, University of Chicago
1990-1991: Teaching Assistant, Department of Economics, SUNY at Buffalo

COURSES TAUGHT

Intermediate Macroeconomics
Graduate Computational Methods
Mathematical Methods for Economic Analysis
Graduate Macroeconomic Theory I
Graduate Macroeconomic Theory II
Money and Banking
Introduction to Microeconomics

WORK IN PROGRESS

- “A Tension Model of Financial Crashes” with George Chang
- “Evolutionary Dynamics of Consumption in an Overlapping Generations Model”
- “Immigration Shocks and the Skill Premium” with Serife Genc
- “Optimal Irrational Behavior with Idiosyncratic Risk” with Hyeon Park
- “Optimal Irrational Transition Dynamics”
- “Entropy and Growth”
- untitled health project with Tim Halliday and Hui He

WORKING PAPERS

- “Precautionary Saving Unfettered”
- “Lifecycle Dynamics of Income Uncertainty and Consumption” with Geng Li
- “Household Income Uncertainties over Three Decades: We Do Not See a Great Moderation Here” with Geng Li
- “Is It Really Good to Annuitize?” with Emin Gahramanov
- “Is Smoking a Fiscal Good?” with Shantanu Bagchi
- “Reforming Estate Taxation by Reversing the Generation-Skipping Transfer Tax” with Scott Findley
- “On the Stability of Least-Squares Learning” with Chetan Dave

REFEREED PUBLICATIONS

Economics

- Feigenbaum, James A., (2011), “Precautionary Saving or Denied Dissaving,” *Economic Modelling* 28: 1559-1572.
- Feigenbaum, James A., Frank N. Caliendo, and Emin Gahramanov, (2011), “Optimal Irrational Behavior,” *Journal of Economic Behavior and Organizations* 77: 286-304.
- Feigenbaum, James A. and Frank N. Caliendo, (2010), “Optimal Irrational Behavior in Continuous Time,” *Journal of Economic Dynamics and Control* 34: 1907-1922.
- Feigenbaum, James A., (2008), “Information Shocks and Precautionary Saving,” *Journal of Economic Dynamics and Control* 32: 3917-3938.
- Feigenbaum, James A., (2008), “Can Mortality Risk Explain the Consumption Hump?” *Journal of Macroeconomics* 30: 844-872.
- Bullard, James and James A. Feigenbaum, (2007), “A Leisurely Reading of Lifecycle Consumption Data,” *Journal of Monetary Economics* 54: 2305-2320.
- Feigenbaum, James A., (2005), “Second, Third, and Higher-Order Consumption Functions: A Precautionary Tale,” *Journal of Economic Dynamics and Control* 29: 1385-1425.

Finance and Econophysics

- Chang, George and Feigenbaum, James, (2008), “Detecting Log-Periodicity in a Regime-Switching Model of Stock Returns,” *Quantitative Finance* 8: 723-738.
- Chang, George and Feigenbaum, James, (2006), “A Bayesian Analysis of Log-Periodic Precursors to Financial Crashes,” *Quantitative Finance* 6: 15-36.
- Feigenbaum, James A., (2003), “Financial Physics,” *Reports on Progress in Physics* 66: 1611-1649. (invited review article)
- Feigenbaum, James A., (2001), “More on A Statistical Analysis of Log-Periodic Precursors to Financial Crashes,” *Quantitative Finance* 1: 527-532.
- Feigenbaum, James A., (2001), “A Statistical Analysis of Log-Periodic Precursors to Financial Crashes,” *Quantitative Finance* 1: 346-360.
- Feigenbaum, J. and P.G.O. Freund, (1998), “Discrete Scale Invariance and the ‘Second Black Monday’,” *Modern Physics Letters B* 12: 57-60.
- Feigenbaum, J. A. and P.G.O. Freund, (1996), “Discrete Scale Invariance in Stock Markets before Crashes,” *International Journal of Modern Physics B* 10: 3737-3745.

Physics

James Feigenbaum
Curriculum Vitae

- Feigenbaum, J. A., (1998), "Born-Regulated Gravity in Four Dimensions," *Physical Review D* 58.
- Feigenbaum, J., P.G.O. Freund, and M. Pigi, (1998), "Gravitational Analogues of Non-Linear Born Electrodynamics," *Physical Review D* 57: 4738.
- Feigenbaum, J., P.G.O. Freund, and M. Pigi, (1997), "T-Duality Considerations for Hadronic Strings," *Physical Review D* 56: 2590.
- Feigenbaum, J., P.G.O. Freund, and M. Pigi, (1997), "High Energy Hadronic Total Cross-Sections," *Physical Review D* 56: 2596.
- Feigenbaum, J., and P.G.O. Freund, (1995), "A q -deformation of the Coulomb Problem," *Journal of Mathematical Physics* 37: 1602.
- Feigenbaum, J., (1991), "Study of Toponium Production Including the Effects of Higgs Exchange," *Physical Review D* 43: 264.

TEXTBOOKS

- Chapters in *Instructor's Solutions Manual: A Modern Introduction to Mechanics* by Jonathan F. Reichert, (1991), (Prentice-Hall: Englewood Cliffs, NJ).

PAPER PRESENTATIONS

- 2003: Midwest Economic Association meetings (St. Louis)
Conference on Computation in Economics and Finance (Seattle)
Purdue University
University of California at Irvine
University of Pittsburgh
Federal Reserve Board of Governors
- 2004: Midwest Economic Association Meetings (Chicago)
Iowa Alumni Workshop (Iowa City)
Midwest Macroeconomics Meeting (Ames, Iowa)
- 2005: Midwest Economic Association Meetings (Milwaukee)
Midwest Macroeconomics Meeting (Iowa City, Iowa)
- 2006: Midwest Economic Association Meetings (Chicago)
Midwest Macroeconomics Meeting (St. Louis)
Conference on Computation in Economics and Finance (Cyprus)
Carnegie-Mellon University
- 2007: Midwest Economic Association Meetings (Minneapolis)
Federal Reserve Bank of Atlanta
Iowa Alumni Workshop (Iowa City)
Conference on Computation in Economics and Finance (Montreal)
- 2008: Utah State
Midwest Economic Association Meetings (Chicago)
Society for Nonlinear Dynamics and Econometrics 16th Annual Symposium (San Francisco)
Conference on Computational Methods in Economic and Financial Dynamics (Dallas)
Conference on Computation in Economics and Finance (Paris)
Household Finances and Consumption ECB-CFS conference (Frankfurt) (discussant)
CSU Fresno
University of Pittsburgh
University of New Mexico
SUNY Buffalo
- 2009: Midwest Economic Association Meetings (Cleveland)
Iowa Alumni Workshop (Iowa City)
Midwest Macro Meeting (Indiana University)
Quantitative Society for Pensions and Saving (Utah State) (keynote address)
North American Summer Meeting (Boston)
Conference on Computation in Economics and Finance (Sydney)

Deakin University
Adelaide University
University of Melbourne
University of Sydney
University of Hawaii
2010: BYU
Utah State (physics department)
Quantitative Society for Pensions and Saving (Utah State)
Midwest Macro Meeting (Michigan State)
Workshop on Optimal Control, Dynamic Games, and Nonlinear Dynamics (Amsterdam)
Conference on Computation in Economics and Finance (London)
Society for the Advancement of Behavioral Economics (San Diego)
University of Pittsburgh
Models for Lifecycle Finance, Insurance and Economics (Fields Institute, Toronto)
2011: Society for Nonlinear Dynamics and Econometrics (George Washington University)
Western Social Science Association (Salt Lake City)
Quantitative Society for Pensions and Saving (Utah State)
Conference on Computation in Economics and Finance (San Francisco Fed)

MEMBERSHIP IN PROFESSIONAL ORGANIZATIONS

American Economic Association
Midwest Economic Association
American Physical Society
Econometric Society

REFEREEING

Journal of Economic Dynamics and Control
Economic Theory
Econometrica
Quantitative Finance
Europhysics Letters
New Journal of Physics
Journal of Physics A
Physica A
Berkeley Press Journals in Macroeconomics
Journal of Macroeconomics
Multiscale Modeling and Simulation
Journal of Public Economic Theory
Review of Economic Dynamics
Journal of Business and Economic Statistics
Oxford Bulletin of Economics and Statistics
Public Finance Review
Journal of The Japanese and International Economies
Economic Modelling
Journal of International Trade and Economic Development

DOCTORAL STUDENT SUPERVISION

Juan Padilla, 2004-2005
Cem Karaman, 2005-2007 (reader; principal, Magnolia Science Academy 5 (Hollywood, CA))
Dharmarajan Hariharan, 2005-2008 (reader; Bates White)
John Hilbert 2007 (reader; physics department)
Hyeon Sook Park 2007- (reader)

Serife Genc 2007- (reader)
Natalia Khorunzhina 2007- (reader; Copenhagen Business School)
Daeyup Lee 2007-2010 (co-chair with Marla Ripoll; IMER, Bank of Korea)
Samah Mazraani 2008-2011 (reader; IMF)
Ting Ting Huang 2008-2010 (reader; Nankai University)
Ahmad Shahidi-Azizabadi 2008-2009 (reader; University of Saudi Arabia)
Shantanu Bagchi 2009-2011 (reader; Georgia Southern University)

MASTERS STUDENT SUPERVISION

Dallin Alldredge, 2010 (reader; University of Tennessee Ph.D. program in finance)
Eric Gardener, 2010 (chair)
Jonathan Medina, 2011 (reader)
Ashley Funk, 2011 (reader)

SERVICE

Chairman of Macro Recruiting Committee (Pitt), 2005
Departmental Web Committee (Pitt), 2006-2009 (Chair 2007-2009)
Macroeconomic Comprehensive Exam Committee (Pitt), 2006-2008
Macro Recruiting Committee (Pitt), 2008
Recruiting Committee (Utah State), 2008-
Evaluated research grant proposals for the Czech Science Foundation (2010)

HONORS

Student of the Year, Division of Natural Sciences and Mathematics, SUNY at Buffalo, 1992
National Science Foundation Graduate Fellow, University of Chicago, 1992-1995
Iowa Fellow, University of Iowa, 1998-2002
Paul Olson Award (best second-year paper), University of Iowa, 2000-2001
Researcher of the Year, Department of Economics and Finance, Utah State University, 2009, 2010
Outstanding Referee of 2010, *Journal of Economic Dynamics and Control*