

Geoffrey R. Gerdes
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Education

Ph. D., Economics. University of California, Los Angeles. (Expected) Winter 1999.
Fields of study: Econometrics, Mathematical Economics, Finance, Technological Progress.

Master of Arts, Economics. University of California, Los Angeles. Fall 1994.

Bachelor of Arts, Business-Economics. University of California, Los Angeles. Cum Laude,
Spring 1992.

Employment

Instructor, UCLA Extension. Fall 1998, Winter 1999. Principles of Microeconomics.

Researcher, Core Capital Equity Fund. August-October 1998. Provided econometric analysis of investment strategies and recommended policies to optimize risk-return and operations of hedge fund.

Counseling Assistant, College of Letters and Science, UCLA. Fall 1996-Winter 1997. Academic advisement of undergraduate students. Developed novel methods to disseminate information to students.

Teaching Assistant, Department of Economics, UCLA. Winter 1995 to present. Courses: Principles of Economics (lower division), Microeconomic Theory (lower division), Applied Regression Analysis (upper division), Linear Models in Economics (upper division), Reader for Introduction to Econometrics (upper division).

Research Assistant, Department of Economics and Anderson Graduate School of Management, UCLA. Summer 1993 to Present. Applied technical expertise to a multitude of faculty projects.

Programmer/Analyst, UCLA Business and Finance Department. Spring 1990 to Winter 1994. Worked with accounting staff to design and implement computer applications to facilitate the productivity of various subunits of the organization.

Publication/Research

The Performance of Vintage NYSE Portfolios, Dissertation. Examines the differences between the time-series of returns from historical fixed-holding portfolios and the usual rebalanced stock market index.

Estimating Technological Change Using A Stochastic Frontier Production Function Framework: Evidence from U. S. Firm-Level Data, (co-authored) *Journal of Productivity Analysis*, Vol. 8, no. 4, Nov. 1997, pp. 431-446. Presented earlier version of the paper at the Conference on Productivity and Efficiency at the University of New England, Australia in November 1995.

The Distribution of Real Cost Reduction among U. S. Firms, October 1997 to present. Identification of the sources of technological growth in the U. S. through analysis of the COMPUSTAT database.

U-Shape in Intraday Return Volatility, March 1997 to present. Analysis of stock market transactions. Development of software in C++ to read NYSE TAQ data and construct portfolios.

Computer Assisted Instruction, November 1995 to present. Development and incorporation of pedagogical software into economics instruction. Delivering invited paper on these efforts at the American Economic Association meetings, January 5, 1999.

Please see <http://jevons.sscnet.ucla.edu/gerdes/> for more information.