Lealand Morin

Contact

Department of Economics
College of Business
University of Central Florida

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Interests

Data Science, Predictive Modeling, Time Series Econometrics
Consumer Finance, Law and Economics

Education

Queen's University, Kingston, ON Canada

Ph.D., Economics	January 2017
M.A., Economics	September 2006

Laurentian University, Sudbury, ON Canada

B.A., Mathematics, and B.A., Economics	May 2005
H.B.Comm., (Finance)	May 2000

Professional

Capital One Bank, Toronto, ON Canada

Senior Data Scientist **September 2014 to August 2018**

Led statistical training for Data Scientists and Business Analysts.
Advised analysts for appropriate sample design and modeling methods.
Built statistical models to predict default risk and marketing response.

Teaching

University of Central Florida, Orlando, FL
Department of Economics, **College of Business Administration**

Assistant Professor **Fall 2018 to present**

ECO 5445 Introduction to Business Analytics (Graduate)	Fall 2018, 2019
ECO 6416 Applied Business Research Tools (Graduate)	Fall 2018-21
ECP 3004 Topics in Financial Economics	Spring 2019
GEB 6895 Business Intelligence (Graduate)	Fall 2019
ECO 6935-6 Capstone Courses in Business Analytics I & II (Graduate)	Spring 2020
QMB 6358 Software Tools for Business Analytics (Graduate)	Fall 2020-21
QMB 3311 Python for Business Analytics	Spring 2021-22
QMB 6912 Capstone in Business Analytics (Graduate)	Spring 2022-23

Queen's University, Kingston, ON Canada
Department of Economics

Term Adjunct Assistant Professor **Winter 2017, 2018**

ECON 853 Time Series Econometrics (Graduate)	Winter 2018
ECON 423 Topics in Financial Economics	Winter 2017

Teaching Fellow **Winter 2012, 2016**

ECON 853 Time Series Econometrics (Graduate)	Winter 2012
ECON 423 Topics in Financial Economics	Winter 2012, 2016

Teaching Assistant **September 2005 to May 2011**

ECON 853 Time Series Econometrics (Graduate)	Winter 2010, Winter 2011
ECON 852 Quantitative Methods (Graduate)	Fall 2007, Fall 2008, Winter 2008, Fall 2009, Fall 2010

Research

Federal Reserve Policy after the Zero Lower Bound: An Indirect Inference Approach (with Ying Shang), *Empirical Economics*, 60 (2021), 2105–24.

Consumer Credit Usage in Canada during the Coronavirus Pandemic (with Anson T. Y. Ho, Harry J. Paarsch, and Kim P. Huynh), *Canadian Journal of Economics*, Volume 55, Issue S1 (2022), 88–114.

A Flexible Framework for Intervention Analysis Applied to Credit-Card Usage during the Coronavirus Pandemic (with Anson T. Y. Ho, Harry J. Paarsch, and Kim P. Huynh), *International Journal of Forecasting*, Volume 38, Issue 3 (2002), 1129–1157

Penalties for Speeding and their Effect on Moving Violations: Evidence from Quebec Drivers (with V. Chandler and J. Penney), *forthcoming, Canadian Journal of Economics*

Estimating Diffusion Models of Interest Rates: From the Great Depression to the Great Recession and Beyond, *forthcoming, Advances in Econometrics*

`FCAVR`: An R Package for the Fractionally Cointegrated VAR Model (with M. Popiel and M. Nielsen), *under revision*

The Consumer's Reaction to Cyber Security Incidents at Financial Institutions (with Anson T. Y. Ho)

Consumer Credit at the Intensive and Extensive Margin (with Victoria Yiwen Wang)

A Simple Unit Root Test For Near Double-Integrated Time Series (with Michael Tseng)

Prediction Intervals for the Area Under the ROC Curve

Software

`interCross:` An R package for intervention analysis using the cross-section of a wide panel (with Harry J. Paarsch)

`fracdist:` Numerical Distribution Functions of Fractional Unit Root and Cointegration Tests

`FCVAR:` The Fractionally Cointegrated VAR Model (with M. Popiel and M. Nielsen)

`FCVARmodel.m:` A Matlab software package for estimation and testing in the fractionally cointegrated VAR model (with M. Nielsen), QED working paper 1273

Conferences

Presentations

Estimating Diffusion Models of Interest Rates: From the Great Depression to the Great Recession and Beyond
- WATE-Florida, University of South Florida — October 2022

A Flexible Framework for Intervention Analysis Applied to Credit-Card Usage during the Coronavirus Pandemic
- Credit Scoring & Credit Rating Conference, Southwestern University of Finance and Economics — October 2020
- 2020 Banca d'Italia and Federal Reserve Board Joint Conference on Nontraditional Data & Statistical Learning with Applications to Macroeconomics — November 2020

Prediction Intervals for the Area Under the ROC Curve
- University of Central Florida — January 2018

Keeping Diffusion Processes within Bounds: Using Information between Observations
- CEA Annual Meetings, Montreal — June 2013
- RES Ph.D. Meetings, London, UK — January 2014
- Concordia University, University of Manchester, State Street (Boston, MA) — 2014
- Statistical Society of Canada (Halifax, NS) — June 2015
- Canadian Econometric Study Group (Guelph, ON) — October 2015

Traffic Court: Where the Fast & Furious become the Slow & Litigious (with V. Chandler)
- CEA Annual Meetings, Ottawa — June 2016

A Slap on the (Driver's) Wrist?
Legal Expertise Gained from Traffic Tickets (with V. Chandler and Y. Shang)
- CEA Annual Meetings, Toronto — June 2015

Price Elasticities to Trading Activity Identified with Return and Volume Comovement
- CEA Annual Meetings, Ottawa — June 2011

Volatility is Double Trouble in the Financial Sector: Time-Varying Betas by Industry
- CEA Annual Meetings, Quebec City — May 2010

Discussions

Synthetic Control with Imperfect Pre-treatment Fit
by Bruno Ferman and Cristine Pinto
- Canadian Econometrics Study Group, Ottawa — October 2018

Regulated Variance Ratio Unit Root Tests
by Mirza Trokic (McGill University)
- Canadian Econometrics Study Group, Kingston — October 2012

Reducing uncertainty in technical trading with fuzzy logic
by Nikola Gradojevic (Lakehead University)
- CEA Annual Meetings, Ottawa — June 2011

Optimal Fleet Replacement and Forecasting Under Uncertainty
by David W. Maybury (Defence R&D Canada)
- CEA Annual Meetings, Toronto — June 2009

Service

Graduate Program Committee, Admissions Committee, Search Committee
- Department of Economics, University of Central Florida — 2018 to present

Essay Review Committee
- Florida Canada Linkage Institute, University of Central Florida — 2018 to present

Panel Moderator, Alumni Panel, Big Data Analytics Symposium
- University of Central Florida — February 2020

Career Skills Workshop
- Statistical Society of Canada, Student Conference, Dalhousie University — May 2015

Referee for Empirical Economics — 2011

Ph.D. advisor for GARP chapter, Queen's University — 2009

Judge for MENSA Canada Scholarship Programme — 2006 to 2017, 2021

Awards

- Ontario Graduate Scholarship — 2010 to 2011
- CGS Doctoral Fellowship — 2007 to 2010
- SSHRC Tri Council Award — 2007
- R. S. McLaughlin Fellowship — 2005 to 2006
- Entrepreneurship Research Alliance Research Assistantship — 2006
- Dean Earle D. MacPhee Memorial Fellowship in Commerce and Administration — 2006 to 2007