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

Dissertation: *Keeping Diffusion Processes within Bounds: Using Information between Observations*
Doctoral advisor: Morten Ø. Nielsen

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 EXPERIENCE

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**

Assistant Professor — **August 2018 to present**

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

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

Refereed Publications

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

"Penalties for Speeding and their Effect on Moving Violations: Evidence from Quebec Drivers," (with V. Chandler and J. Penney), *Canadian Journal of Economics*, Volume 56, No. 1 (Feb. 2023) 1–22.

"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 (2022), 1129–1157.

"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.

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

Research in Progress

"An Unbiased Estimator Under Misclassification Error: An Application to Text Analysis of Discrimination Cases"

"Do Similar Judges Agree with Each Other? The Effects of Judicial Diversity in the Courts of Appeals," (with Harry J. Paarsch and Charles M. Cameron, III)

"Diversity Effects or Dissent Aversion? Identification and Estimation in Judicial Panel Voting," (with Harry J. Paarsch and Charles M. Cameron, III)

"`FCVAR`: An R Package for the Fractionally Cointegrated VAR Model," (with M. Popiel and M. Nielsen)

"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

"`legal.beagle:` A loyal companion who can sniff through court documents to capture legal data"

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

"`fracdist:` Numerical Distribution Functions for 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

Conference Participation

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

Scholarship of Teaching and Learning

"GitHub: Version Control Software for Teaching Computer Programming," (with Joshua Eubanks)
Sunshine State Teaching and Learning Conference 2023, Orlando, FL — May 2023

"Git-ting to the One," (with Joshua Eubanks), *Faculty Focus*, Karen L. Smith Faculty Center for Teaching and Learning, Volume 22, No. 1, March 2023.

Service

Associate Director, Master of Science in Business Analytics program
College of Business, University of Central Florida — August 2023 to present

Acting Director, Master of Science in Business Analytics program
College of Business, University of Central Florida — August 2022 to August 2023

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

Presenter, Closing Remarks, Big Data Analytics Symposium
University of Central Florida — March 2023

Essay Review Committee Member
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

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

Referee
Empirical Economics — 2011

Ph.D. Advisor
GARP Chapter, Queen's University — 2009

Scholarship Competition Judge
MENSA Canada Scholarship Programme — 2006 to 2017, 2021 to present

Awards and Honors

Outstanding Instructor for the Professional Master of Science in Management Program (Business Analytics Track)	May 2023
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