

MARIE REKKAS

mrekkas@sfu.ca | sites.google.com/view/mrekkas

EDUCATION

PhD, University of Toronto, Economics, 2002
MA, University of Toronto, Economics, 1997
MSc, University of Toronto, Statistics, 1996
BA, York University, Economics and Statistics, 1995

CURRENT APPOINTMENT

Associate Professor, Simon Fraser University, Department of Economics, from 2009

PAST APPOINTMENT

Assistant Professor, Simon Fraser University, Department of Economics, 2002–2009

RESEARCH

WORKING PAPERS

A Competitive Search Model of Housing Markets. (With Randall Wright, Yu Zhu, and Lei Jiang)
Estimating the Effect of Metro Vancouver's 2016 Foreign Buyers Tax on City-Level Real Estate Prices. (With David Andolfatto)
A General Approach to Intervention Analysis using Interrupted Time Series Methods. (With Jeffrey Wooldridge)

PUBLISHED PAPERS

Transformations, Means, and Accurate Confidence Intervals, **Advances and Applications in Statistics**, 52(2), 121-144, 2018. (With O. Wong)
Highly Accurate Inference on the Sharpe Ratio for Autocorrelated Return Data, **Journal of Statistical and Econometric Methods**, 7(1), 21-50, 2018. (With J. Qi and A.Wong)
Interval Estimation for the Stress-Strength Reliability with Bivariate Normal Variables, **Open Journal of Statistics** 4, 630-640, 2014. (With P.Nguimkeu and A.Wong)
Comparing the Means of Two Log-Normal Distributions: A Likelihood Approach, **Journal of Statistical and Econometric Methods** 3, 137-152, 2014. (With L. Jiang and A.Wong)

- Interval Estimation of the Stress-Strength Reliability with Independent Normal Random Errors, **Communications in Statistics: Theory and Methods**, doi:10.1080/03610926.2012.762399, 2013. (with P. Nguimkeu and A.Wong)
- Improved Likelihood-Based Inference for the MA(1) Model, **Journal of Statistical Planning and Inference** 143, 209-219, 2013. (With F. Chang and A.Wong),
- Incumbency Advantages in the Canadian Parliament, **Canadian Journal of Economics** 45(4), 1560-1585, 2012. (With C. Kendall),
- Inference for the Sharpe Ratio using a Likelihood-Based Approach, **Journal of Probability and Statistics**, doi:10.1155/2012/878561, 2012. (With Y.Liu and A.Wong),
- The Impact of Campaign Expenditure Limits on Campaign Spending and Election Outcomes, Report prepared for **Elections Canada**, 2011.
- Third-Order Inference for Autocorrelation in Nonlinear Regression Models **Journal of Statistical Planning and Inference**, 141, 3413-3425, 2011. (With P. Nguimkeu)
- Approximate Inference for the Multinomial Logit Model, **Statistics & Probability Letters**, 79, 237-242, 2009.
- Gender and Elections: An Examination of the 2006 Canadian Federal Election, **Canadian Journal of Political Science** 41(4), 987-1001, 2008.
- An Interesting Application of a Likelihood-Based Asymptotic Method, **Journal of Applied Probability and Statistics** 3, 275-285, 2008. (With Y. She, Y. Sun and A. Wong)
- Campaign Spending Limits, Incumbent Spending, and Election Outcomes, **Canadian Journal of Economics** 41(4), 1351-1374, 2008. (With K. Milligan) [*Recipient of the Harry Johnson Prize for best paper in the Canadian Journal of Economics in 2008*]
- Implementing Likelihood-Based Inference for Fat-Tailed Distributions, **Finance Research Letters** 5(1), 32-46, 2008. (With A. Wong)
- Improved Inference for First Order Autocorrelation using Likelihood Analysis, **Journal of Time Series Analysis** 29(3), 513-532, 2008. (With Y. Sun and A. Wong)
- The Impact of Campaign Spending on Votes in Multiparty Elections, **Review of Economics and Statistics** 89(3), 573-585, 2007.
- Highly Accurate Likelihood Analysis for the Seemingly Unrelated Regression Problem, **Journal of Econometrics** 127(1), 17-33, 2005. (With D.A.S. Fraser and A. Wong)
- Third-Order Inference for the Weibull Distribution, **Computational Statistics and Data Analysis** 49(2), 499-525, 2005. (With A. Wong)

MAJOR GRANTS

Social Sciences and Humanities Research Council of Canada (SSRHC), Standard Research Grant/Insight Grant: 2007-2010, 2010-2013, 2019-2024.

Natural Sciences and Engineering Research Council of Canada (NSERC), Discovery Grant: 2005-2008.