

ALICE SHEEHAN

Decision Sciences Department
Peter T. Paul College of Business and Economics
University of New Hampshire
10 Garrison Avenue | Durham, NH 03824
alice.sheehan@unh.edu
www.alicesheehan.com

RESEARCH FIELDS

Primary: Applied Econometrics, Nonparametric Econometrics
Secondary: Forecasting, Labor Economics, Business Stability & Creation

EDUCATION

Ph.D., Economics, University of Alabama, May 2019
Dissertation: “Kernel-based Specification Testing with Skewed and Heavy-tailed data”
Committee: Daniel J. Henderson (Chair), Subha Chakraborti, Erik Johnson, Le Wang
and Robert Reed
M.A., Economics, University of New Hampshire, May 2013
B.S., Economics, University of New Hampshire, May 2007

EMPLOYMENT

Lecturer, Decision Sciences, University of New Hampshire, January 2019 - Present

PUBLICATIONS

“Kernel-based Testing with Skewed and Heavy-tailed Data: Evidence from a Nonparametric Test for Heteroskedasticity,” with Daniel J. Henderson, *Economics Letters*, 172 (2018)
“Evaluating the Impact of the Labor Market Conditions Index on Labor Market Forecasts,” with Laura Connolly, *Studies in Nonlinear Dynamics & Econometrics*, 22.1 (2018)

WORKING PAPERS

“Local-Linear Significance Testing,” with Daniel J. Henderson and Jiancheng Jiang
“Merit Aid and Female Labor Force Participation: Estimating the Causal Effects of Merit Aid on a Mother’s Labor Supply Decisions,” with Le Wang
“Taking Nonparametric Bootstrap-Based Specification Tests out of the Wild” to be submitted (by request) to the *Journal of Risk and Financial Management, Special Issue on Nonparametric Methods*

WORK IN PROGRESS

“How Disasters Affect Venture Capital Firms” with Laura Connolly and Roozbeh Ghasami

CONFERENCE & INVITED PRESENTATIONS

“Local-linear Specification Testing,” with Daniel J. Henderson and Jiancheng Jiang
Eastern Economic Association Meeting, 2020

“Kernel-based Testing with Skewed and Heavy-tailed Data: Evidence from a
Nonparametric Test for Heteroskedasticity,” with Daniel J. Henderson
New York Camp Econometrics XIII (poster), 2018
CSWEP Quantitative Methods Session, Eastern Economic Association Meeting, 2018
University of New Hampshire Economics Department Graduate Seminar, March, 2018
Southern Economic Association Meeting, 2017

“Taking Nonparametric Bootstrap-Based Specification Tests out of the Wild,”
Eastern Economic Association Meeting, 2017
Southern Economic Association Meeting, 2016

“Evaluating the Impact of the Labor Market Conditions Index on Labor Market Forecasts,”
with Laura Connolly
Midwest Econometrics Group, General Conference & Mentoring Workshop for Junior
Female Economists, 2016
Symposium of the Society for Nonlinear Dynamics and Econometrics, 2016

“Merit Aid and Female Labor Force Participation: Estimating the Causal Effects of Merit
Aid on a Mother’s Labor Supply Decisions,” with Le Wang
Southern Economic Association Meeting, 2015

TEACHING**Instructor***University of New Hampshire*

Forecasting Analytics	Spring 2020
Business Statistics	Fall 2019
Quantitative Decision Making	Spring 2019, 2020
Managing Operations (MBA)	Spring 2019

University of Alabama

Intermediate Microeconomics (Evaluation 4.42/5)	Summer 2017
Computerized Management Information Systems: Forecasting in RStudio (Evaluation 4.31/5)	Spring 2016

Teaching Assistant

Graduate

Capstone Project (Master’s Thesis)	Spring 2017 - Spring 2018
Econometrics II (Doctoral)	Fall 2016
Econometrics I (Master’s)	Spring & Fall 2014
Economic Forecasting and Analysis (Master’s)	Fall 2013, Spring 2015

Undergraduate

Labor Economics	Spring 2018
Applied Econometrics	Fall 2016
Intermediate Microeconomics	Summer 2016, Fall 2017
Principles of Microeconomics	Fall 2012, Spring 2013

WORKSHOPS

Early Summer Tutorial in Modern Applied Tools of Econometrics (ESTIMATE) with
Jeffrey Wooldridge and Timothy Vogelsang, Michigan State University Summer 2015

GRANTS & HONORS

Summer Excellence in Research Award, University of Alabama Summer 2015
Most Outstanding Graduate Assistant Award, UNH 2013

SERVICE

Board of Directors, Eastern Economics Association (elected Spring 2020) 2021-2023
Business Statistics Course Coordinator, Univ. of New Hampshire Fall 2019 - Present
Programing Committee, Eastern Economic Association 2018 - 2020
Referee, Economics and Human Biology

PROFESSIONAL EXPERIENCE

Wholesale Sales Analyst 2011 - 2012
Lindt & Sprungli, Stratham, NH
Data & Research Analyst 2007 - 2011
Associates for International Research Inc., Cambridge, MA
Research Assistant 2007
Carsey Institute, Durham, NH
Research Assistant 2007
Lincoln Institute of Land Policy, Cambridge, MA

REFERENCES

Daniel J. Henderson	Le Wang
J. Weldon and Delores Cole Faculty Fellow	Hong K. Liew Chair in Economics
Dept. of Economics, Finance & Legal Studies	Department of Economics
University of Alabama	University of Oklahoma
205-348-8991	405-325-4348
djhender@cba.ua.edu	Le.Wang.Econ@gmail.com
Walter Enders	
Professor Emeritus of Economics	
Dept. of Economics, Finance & Legal Studies	
University of Alabama	
wenders@cba.ua.edu	