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# Ardian Harri

## Education

1996–1999 Oklahoma State University Stillwater, OK

Ph.D. in Agricultural Economics, Minor: Finance. Dissertation Title: "Overlapping Data and Hedge Funds."
Faculty advisor: Dr. B. Wade Brorsen. G.P.A. 3.9.

1994–1996 Oklahoma State University Stillwater, OK

MS in Agricultural Economics. Thesis Title: "An Economic Case Study of Cost-Recovery, Commercialization, and Privatization of Agricultural Extension Services."
Faculty advisor: Dr. Ross O. Love. G.P.A. 4.0.

1987–1992 Fan S. Noli University Korca, Albania

BS in Agronomy. G.P.A. 9.9 (on a scale of 10).

## Professional Experience

2006-Present Mississippi State University Starkville, MS

**Assistant Professor**

Current Research Projects:

- Relations among corn and oil prices and exchange rates
- Relaxing heteroscedasticity assumptions in crop insurance rating
- System of equations and overlapping data
- The effects of supra-national governing structures and bribery negotiation on corruption
- Pricing a futures contract for wholesale beef and implications for hedging
- A Generalized Structural Model of Convenience Yield and Commodity Prices

Current teaching:

- Econometric analysis in agricultural economics
- Agribusiness risk management
- Experimental and survey data analysis

2004-2006 Mississippi State University Starkville, MS

**Post-doc Research Associate**

Participant in the project titled "Providing Risk Management Products for Producers Who Diversify into New or Specialty Crops." This project was completed on September 2004.

Participant in the project titled "Developing Financial Derivatives to Mitigate Marketing Risks under Grid Pricing for Fed Cattle Producers." This project is ongoing.

2003-2004 Ministry of Finance Tirana, Albania

**Albanian Long-Term Expert**

Long-Term Albanian expert for the Project “Consulting Services to Strengthen Macroeconomic & Fiscal Analysis Capacities in Albania” conducted by Hulla & Co. *human* dynamics KG

The responsibilities include working along with the long-term international consultant in preparing macro and fiscal analysis and forecasting for the Ministry of Finance

1999–2002 Toyota Financial Services Torrance, CA

**Econometrician/Economist**

- Developed and maintained applicant credit scoring statistical models as well as credit programs.
- Developed standard and ad-hoc reports to help track and analyze portfolio performance.
- Developed forecasting models to predict future portfolio losses, repossessions, and delinquencies.
- Worked on the development of the Value-at-Risk (VaR) methodology for the case of a retail portfolio, such as the portfolio at TFS.
- Provided analytical support to other departments like financial planning, strategic planning, marketing and product development, collections, etc. Instrumental especially in setting up and maintaining the “Encore” Program that rewards returning customers.
- Participated in the set up and administration of different marketing programs.
- Identified requirements for building the Risk Management (and TFS) data warehouse.

1996–1999 Oklahoma State University Stillwater, OK

**Graduate Research Assistant,** Department of Agricultural Economics

Derived an estimator to be used with overlapping data.

Tested performance persistence among hedge funds.

Estimated investor reactions, and derived optimal portfolio for a hedge fund.

1995–1996 Oklahoma State University Stillwater, OK

**Graduate Research Assistant,** Department of Agricultural Economics

Evaluated alternative agricultural extension services in several developed and developing countries.

1994–1995 Oklahoma State University Stillwater, OK

**Graduate Student,** on a Fulbright Scholarship, Department of Agricultural Economics

1993–1994 Ministry of Agriculture Tirana, Albania

**Instructor at the Research & Training Division**

- Participated in process of transformation of agricultural research in Albania.
- Reviewed research projects proposed by the agricultural research institutes.
- Participated in the implementation of several international projects regarding the development of agriculture in Albania.

1992–1993 Agricultural Directorate Elbasan, Albania

**Instructor**

- Prepared farm plans to help new private farm operators about their farm decisions.
- Participated in the process of the privatization of the land.

## Teaching Experience

2005-Present Mississippi State University Starkville, MS

**Lecturer**

- Lecturer of econometrics, agribusiness risk management and experimental and survey data analysis at the Department of Agricultural Economics.

2002-2004 University of New York Tirana Tirana, Albania

**Lecturer**

- Lecturer of microeconomics at UNYT.

1998–1999 Oklahoma State University Stillwater, OK

- Teaching practicum in a Ph.D. level econometrics course.
- Successfully completed the “Instructional Effectiveness Training Program.”

## Awards and Honors

- Several awards and mid and end-year bonuses at Toyota Financial Services.
- Spielman Scholarship, 1998.
- Leonard F. Miller Graduate Scholarship for Oklahoma, 1998.
- Leonard F. Miller Graduate Scholarship for Oklahoma, 1995.
- Fulbright Scholarship, August 1994 - May 1995.
- President of the Student Scientific Association at the University of Korca, Albania, September 1989 - April 1991.

## Computer Experience

Experienced with Microsoft Office for Windows (Excel, Word, PowerPoint), Lotus Notes, SAS (Base, STAT, ETS), Enterprise Guide/Miner, Shazam, GAMS, Word Perfect, LOTUS 123, MapleV2, TSO, MVS, Microstrategy.

## Languages

Native language: Albanian.
Fluent in writing, speaking and reading in English.

## Publications

### Refereed Journal Articles

Harri, A., C. Erdem, K. H. Coble, and T. O. Knight. “Crop Yield Normality: A Reconciliation of Previous Research.” *Review of Agricultural Economics*, (forthcoming 2009, Volume 31(1)).

Harri, A., J. D. Anderson, J. M. Riley, and K. H. Coble. “Optimal Hedging Strategies for Fed Cattle Priced in Value-Based Marketing Systems.” *Agricultural Economics*, (forthcoming 2009).

Harri, A, and B.W. Brorsen. “The Overlapping Data Problem.” *Quantitative and Qualitative Analysis in Social Sciences*, (forthcoming 2009: Volume 3(3)).

Muhammad, A. and A. Harri. “Pricing-To-Market and Exchange Rate Pass-Through in European Import Markets: The Case of Fish from Lake Victoria” *Journal of International Agricultural Trade and Development* (forthcoming 2009).

Harri, A. and B. W. Brorsen, 2004. “Performance Persistence and the Source of Returns for Hedge Funds.” *Applied Financial Economics*, 14:131-141.

Arias, J. S., B. W. Brorsen, and A. Harri, 2000. “Optimal Hedging under Price, Basis, Production, and Financial Risk.” *Journal of Futures Markets*, 20:375-396.

## In Review

Harri A. K. H. Coble, A. Ker, and B. Goodwin. “Relaxing Heteroscedasticity Assumptions in Crop Insurance Rating.” Submitted to the *American Journal of Agricultural Economics*. In first review.

Harri A., B. W. Brorsen., A. Muhammad, and J. D. Anderson. “Estimating a Demand System with Seasonally Differenced Data.” Submitted to the *Journal of Agricultural and Resource Economics.* In first review.

Harri, A, and K.H. Coble. “The R-test for Normality Revisited.” Submitted to the *Journal of Applied Statistics*. In first review.

Anderson, D. J., A. Harri, and K.H. Coble. “Techniques for Multivariate Simulation from Mixed Marginal Distributions with Application to Whole Farm Revenue Simulation.” Submitted to the *Journal of Agricultural and Resource Economics*. In second review.

Liang, Y., K.H. Coble., and A. Harri. “Crop Supply Response under Risk: Impacts of Emerging Issues on Southeastern Agriculture.” Submitted to the *Review of Agricultural Economics*. In first review.

## Scientific Presentations and Seminars

Harri A., A. Muhammad, and J. D. Anderson. “Estimating a System of Equations with Overlapping Data: An Application to the US Meat Demand System.” Presented at the 2008 AAEA &ACCI joint annual meeting, Orlando, FL, July 27-29, 2008.

Harri A. K. H. Coble, A. Ker, and B. Goodwin. “Relaxing Heteroscedasticity Assumptions in Crop Insurance Rating.” Poster presentation at the 2008 AAEA &ACCI joint annual meeting, Orlando, FL, July 27-29, 2008.

Anderson, D. J., K.H. Coble, and A. Harri. “Techniques for Multivariate Simulation from Mixed Marginal Distributions with Application to Whole Farm Revenue Simulation.” Presented at the SCC-76 annual meeting, Economics and Management of Risk in Agriculture and Natural Resources, March 2008.

Muhammad, A. and A. Harri. “Imperfect Competition and the EU Market for Lake Victoria Fish Exports.” Presented at the Allied Social Sciences Association (ASSA) annual meeting, National Economic Association (NEA) selected paper session. January 4-8, 2007.

Harri, A. and K.H. Coble. “The Effect of the Coefficient of Variation Assumptions on Yield Risk Simulations.” Presented at the SCC-76 annual meeting, Economics and Management of Risk in Agriculture and Natural Resources, March 2007.

Hudson, D., J. D. Anderson, A. Harri. And S. Turner. “The impacts of Market Structure and Contracts on Agricultural Markets.” Presented at the Southern Agricultural Economics Association (SAEA) annual meeting, February 2007.

Anderson, J. D., D. Hudson, A. Harri. And S. Turner. “A New Taxonomy of Thin Markets.” Presented at the Southern Agricultural Economics Association (SAEA) annual meeting, February 2007.

Harri, A., J. D. Anderson, and K. H. Coble. “Pricing a Futures Contract for Wholesale Beef and Implications for Hedging.” Presented at the NCCC-134 Conference on Applied Commodity Price Analysis, Forecasting, and Market Risk Management, St. Louis, April 17-18, 2006.

Harri, A., K. H. Coble. “Normality Testing: R-test Revisited.” Presented at the SCC-76, Economics and Management of Risk in Agriculture and Natural Resources, Myrtle Beach, SC, March 16 – 17, 2006.

Harri, A., J. D. Anderson, J. M. Riley, and K. H. Coble. “Optimal Hedging Strategies for Fed Cattle Priced in Value-Based Marketing Systems.” Presented at the NCR-134 Conference on Applied Commodity Price Analysis, Forecasting, and Market Risk Management, St. Louis, April 18-19, 2005.

Harri, A., K. H. Coble, C. Erdem, and T. O. Knight. “Crop Yield Normality: A Reconciliation of Previous Research.” Presented at the SCC-76, Economics and Management of Risk in Agriculture and Natural Resources, Myrtle Beach, SC, March 31 – April 2, 2005.

Harri, A, 2003. “Theoretical and empirical aspects of the economic integration and trade liberalization”. Selected Paper presented at the Symposium “Trade & Economic Integration of the Western Balkan Countries in the European Union”, organized by Albanian Center for International Trade and Albanian Ministry of Economy, Tirana, Albania.

Nicol, G., L. Jano, and A. Harri, 2003. “Albania: The Future Path to Sustainable Development.” Selected Paper presented at the Fourth International Conference organized by Bank of Albania, “Albanian Economy, Performance and Policy Challenges”, Saranda, Albania.

Harri, A. and B. W. Brorsen, 1998. “The Overlapping Data Problem.” Selected paper, Southern Agricultural Economics Association, Little Rock, AR.

**Books and Book Chapters**

Harri, A. and B. W. Brorsen. “The Optimal Investment Strategy of a Hedge Fund.” in “*Hedge Funds: Strategies, Risk Assessment, and Returns*”, by Greg N. Gregoriou (Editor), Vassilios N. Karavas (Editor), Fabrice Rouah (Editor), Beard Books, Frederick, Maryland, 2004.

Arias, J. S., B. W. Brorsen, and A. Harri, 2000. “Optimal Hedging under Nonlinear Borrowing Costs, Progressive Tax Rates, and Liquidity Constraints.” San Jose, Costa Rica: Inter-American Institute for Cooperation on Agriculture, (In Spanish and English).

**Professional Participation**

Member of the *American Agricultural Economics Association.*
SCC-76, Economics and Management of Risk in Agriculture and Natural Resources Conference.
NCR-134 Conference on Applied Commodity Price Analysis, Forecasting, and Market Risk Management.
Articles reviewed for *The American Journal of Agricultural Economics.*