

CURRICULUM VITAE FOR MICHELLE A. DANIS

EMPLOYMENT EXPERIENCE

MACKAY CONSULTING

Research Associate, March 1996-present

Assisted expert economist in analyses of various derivatives-related projects. Highlights of projects include:

- Analyzed trading records of market makers to identify option strategies used and associated profits and losses with various positions
- Analyzed possible payoffs scenarios of various currency swaps under alternative market conditions
- Developed a damage model for an investor in cross-currency swaps. Critiqued a technical analysis done by an FX trading advisor in light of the actual positions held by the investor.
- Analyzed trading patterns in futures and options for several investors for appropriateness of aggregation for speculative position limits.

CENTER FOR STUDY OF FUTURES AND OPTIONS MARKETS, VIRGINIA TECH

Research Specialist, March 1996-present

Assisted in development of course materials for Financial Risk Management Certification Program and other finance courses.

NATHAN ASSOCIATES INC.

Research Associate, January 1995-March 1996

Research Assistant, June 1993-December 1994

Assisted expert economists in analyses of antitrust and other commercial litigation matters. Conducted research on markets and industries using sources such as government agencies, trade associations and on-line databases. Developed and managed databases used in economic damage models. Organized and analyzed survey data, prepared reports and exhibits, analyzed financial data and maintained case files. Highlights of projects include:

- Researched and wrote survey of supply and demand for a natural resource commodity
- Analyzed patient origin data to determine relevant geographic market for radiation oncology services for a hospital charged with antitrust violations
- Developed economic evidence against a plaintiff's motion for class certification in a price fixing case

THOMAS JEFFERSON GRADUATE PROGRAM IN PUBLIC POLICY, WILLIAM & MARY

Econometrics Tutor, March-May 1993

Tutored graduate students in Ordinary Least Squares regression.

CORVEL HEALTHCARE CORPORATION

Administrative Assistant, August 1988-August 1989, summers of 1990, 91, 92

Supervised and trained clerical staff. Developed marketing flyers. Coordinated workflows and office procedures for two units. Established and maintained a customer database. Communicated with customers by telephone and in person for appointment scheduling, new case acquisition and explanation of company services.

EDUCATION

UNIVERSITY OF NORTH CAROLINA AT CHAPEL HILL
Beginning Ph.D. program in Economics in Fall 1997

VIRGINIA TECH
M.A., Economics, 1997 (GPA 3.9)
Concentration: Finance

USDA GRADUATE SCHOOL
Coursework: Sample Survey Design and Mathematical Economics

THE COLLEGE OF WILLIAM & MARY
B.A. in Economics, minor in French, 1993 (GPA 3.5 overall, 3.7 in Economics)

UNIVERSITÉ PAUL VALÈRY, MONTPELLIER, FRANCE, 1991-92
Coursework: Economics and French

LONDON SCHOOL OF ECONOMICS, July 1992
Coursework: Economic History

ADDITIONAL INFORMATION

COMPUTING SKILLS

Programming/Database Management: FoxPro, dBase, Access

Statistical Analysis: SAS, Econometrics Toolkit

Spreadsheets: Excel, Lotus

Word Processing: Word, WordPerfect

Graphics: PowerPoint, Freelance for Windows, Pagemaker

On-Line: Market Analysis and Information Database (M.A.I.D), Lexis Nexis, Dialog, Internet, World Wide Web

MEMBERSHIPS

Omicron Delta Epsilon, International Honor Society in Economics

Pi Delta Phi, French Honor Society