

Updated October 14, 2019

# Emmanuel Selorm Tsyawo

Department of Economics  
Temple University  
Ritter Annex 873  
1301 Cecil B. Moore Ave  
Philadelphia, PA 19122

[estsyawo@temple.edu](mailto:estsyawo@temple.edu)  
<https://estsyawo.github.io>

*Citizenship:* Ghana  
*Graduate Coordinator:*  
Ms. Linda Wyatt,  
+1 215 204 6638, [ldwyatt@temple.edu](mailto:ldwyatt@temple.edu)

---

## Education

Ph.D. Candidate, Economics, Temple University, 2018- (*Expected:* May 2020)

Dissertation: “Estimating R&D Interaction Structures and Spillover Effects”

Committee: [Brantly Callaway](#) (Chair), [Oleg Rytchkov](#), [Charles Swanson](#), [Austin Bean](#)

Ph.D. Student, Economics, Temple University, 2014-

B.A., Economics and French (First Class), University of Ghana, Legon, 2013

## Research Interests

Microeconometrics and Empirical Industrial Organisation

## Research Skills

Bayesian Econometrics, Machine Learning, Statistical programming

## Working Papers

1. [R&D spillover effects on firm innovation - Estimating the spatial matrix from panel data](#), (Job Market Paper)

**Abstract:** Firms research and development (R&D) efforts are known to have spillover effects on other firms outcomes, e.g., innovation. Quantifying R&D spillover effects on innovation requires a spatial matrix that characterises the strength of connectivity between firms. Estimates can be biased if the spatial matrix is misspecified. This paper proposes a parsimonious approach to estimating parameters and the spatial matrix from panel data, when the spatial matrix is partly or fully unknown, in order to quantify R&D spillovers on innovation. The approach is applicable to single index

models, and it allows asymmetry and time-variation in the spatial matrix. The paper establishes consistency and asymptotic normality of the MLE under conditional independence and conditional strong-mixing assumptions on the outcome variable. On firm innovation, we find positive spillover and private effects of R&D. We provide evidence of timevariation and asymmetry in the interaction structure between firms and find that geographic proximity and product market proximity are relevant. Moreover, the strength of connectivity between firms is not limited to often-assumed notions of closeness; it is also linked to past R&D and patenting behaviour of firms.

2. [Clustered Covariate Regression](#), (with Abdul-Nasah Soale, under review) - *Presented at the Mid-West Econometrics Group Conference, October 2019*

**Abstract:** This paper introduces an estimator for a general class of models under rank deficiency arising from high dimensionality, multicollinearity, or both. Our approach obtains a projection matrix that projects a high-dimensional (potentially growing  $p \gg n$ ) parameter vector into a reduced consistently estimable one. We show consistency and asymptotic normality of the estimator. Recovering the high-dimensional parameter vector using the projection matrix leaves precision unaffected. We employ a sequential estimation algorithm that, at once, obtains parameter estimates and the projection matrix. Our Monte Carlo simulations demonstrate a high approximative ability of high-dimensional parameters, improved precision, and reduced bias even under multicollinearity. In our empirical application, we find that firms on average generate positive R&D spillovers on firm productivity though these are dominated by private returns to R&D.

3. [Bayesian Distribution Regression](#), (with Weige Huang)

**Abstract:** This paper introduces a Bayesian version of distribution regression that enables inference on estimated distributions, quantiles, distributional effects, among other functionals of interest. Our estimators come in three categories: the non-asymptotic, semi-asymptotic, and asymptotic. To conduct simultaneous inference on a function of any estimator, we introduce asymmetric and symmetric Bayesian confidence bands. Inference on point estimates is conducted via posterior intervals. The Bayesian asymptotic theory we develop extends the foregoing to gains in computational time and tractability of posterior distributions. Monte Carlo simulations conducted illustrate good performance of our estimators. We apply our estimators to evaluate the impact of institutional ownership on firm innovation.

4. [Recovering distributions for the estimation of treatment effects under partly unobserved treatment with repeated cross-sections](#)

**Abstract:** This paper develops an approach to estimating quantile treatment effects among other distribution-based measures of treatment effects when treatment status is unobserved in some periods by using a maximum likelihood-based finite mixture approach that combines the multinoulli and the asymmetric Laplace distributions (ALD). We show that by treating the unobserved treatment status as latent and using the Expectation-Maximisation algorithm to recover unobserved treatment statuses and distributions, employing quantile differences-indifferences (QDID), changes-in-changes

(CIC) among other estimators of treatment effects is straightforward. To evaluate the small sample performance of our model, we employ Monte Carlo simulations and find that the model generally outperforms naive ones that substitute available proxies for unobserved treatment.

## Work in Progress

1. Unobserved heterogeneity in two-part models (with Brantly Callaway)
2. A parsimonious approach to estimating the SAR spatial matrix from panel data
3. Estimating the SAR spatial matrix by Clustered Covariate Regression

## Conferences

October 2019: Presenter, Mid-West Econometrics Group Conference, Columbus, Ohio

## Teaching

1. Temple University

Instructor, Principles of Macroeconomics, Fall 2018, Spring 2019, Fall 2019

Instructor, Principles of Microeconomics, Summer I (2015 & 2016), Fall 2017

Instructor, Intermediate Microeconomics, Summer I, 2018

Teaching Assistant for Prof. Michael Bonnanno, Fall 2014 - Spring 2016

Teaching Assistant for Prof. Michael Leeds, Fall 2016 - Spring 2017

2. University of Ghana, Legon

Teaching Assistant for [Dr. Abel Fumey](#), 2013-2014

## Software

**R packages:** bayesdistreg [[CRAN](#)] [[Website](#)] [[Github](#)] (with Weige Huang), cluscov [[CRAN](#)] [[Website](#)] [[Github](#)](with Abdul-Nasah Soale), RpacSPD [[Website](#)] [[Github](#)]

**C projects:** metricsC [[Github](#)], RdotC [[Website](#)] [[Github](#)],

**Fortran projects:** metricsFortran [[Github](#)]

Matlab, Stata, Octave, Python, L<sup>A</sup>T<sub>E</sub>X, Microsoft Office

## Languages

Ewe (mother tongue), English (fluent, official language of Ghana), French (fluent, DALF C2), Spanish (fluent, DELE B2), German (intermediate), Portuguese (intermediate), Twi

## Honors and Fellowships

1. Research Fellowship, Department of Economics, Summer 2019
2. Research Fellowship, Department of Economics, Summer 2017

## References

### **Prof. Brantly Callaway**

(Dissertation Advisor)

Department of Economics,

University of Mississippi

Phone: +1 662 915 6942

E-mail: [bmcallaw@olemiss.edu](mailto:bmcallaw@olemiss.edu)

### **Prof. Charles Swanson**

(Dissertation Committee Member)

Department of Economics, TU

Phone: +1 215 204 8168

E-mail: [swansonc@temple.edu](mailto:swansonc@temple.edu)

### **Prof. Oleg Rytchkov**

(Dissertation Committee Member)

Department of Finance, TU

Phone: +1 215 204 4146

E-mail: [rytchkov@temple.edu](mailto:rytchkov@temple.edu)

### **Prof. Austin Bean**

(Dissertation Committee Member)

Department of Economics, TU

Phone: +1 215 204 1680

E-mail: [austin.bean@temple.edu](mailto:austin.bean@temple.edu)

### **Prof. Doug Webber**

Department of Economics, TU

Phone: +1 215 204 5025

E-mail: [douglas.webber@temple.edu](mailto:douglas.webber@temple.edu)

### **Prof. Michael Bognanno**

Department of Economics, TU

Phone: +215 204 1680

E-mail: [bognanno@temple.edu](mailto:bognanno@temple.edu)