Seonjin Kim

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Miami University

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EDUCATION

The Pennsylvania State University, University Park, PA.

Ph.D., Statistics, August 2013.

Korea Advanced Institute of Science and Technology (KAIST), Deajeon, Republic of Korea.

B.S., Applied Mathematics, February 2006.

EMPLOYMENT

Assistant Professor of Statistics, Miami University, August 2013-present.

RESEARCH Interests Longitudinal models

Time series

Nonparametric methods Quantile regression

Honors and AWARDS

Korean International Statistical Society Career Development Award 2015

Nonparametric Statistics Student Paper Award, American Statistical Association, Joint Statistical Meetings 2012.

Department Scholarship, KAIST, 2003–2006.

PUBLICATIONS

Accepted (all peer-reviewed):

- 1. Kim, S and Zambom, Z.A. (2016) A nonparametric hypothesis test for heteroscedasticity. Journal of Nonparametric Statistics, To appear.
- 2. Kim, S. (2015) Hypothesis testing for ARCH models: a multiple quantile regressions approach. Journal of Time Series Analysis, 36, 26-38.
- 3. Kim, S., Zhao, Z. and Shao, X. (2015) Nonparametric functional central limit theorem for time series with application to self-normalized confidence interval. Journal of Multivariate Analysis, 133, 277–290.
- 4. Kim, S. and Zhao, Z. (2014) Specification test for Markov models with measurement errors. Journal of Multivariate Analysis, 130, 118–133.
- 5. Kim, S. and Zhao, Z. (2013) Unified inference for sparse and dense longitudinal models. Biometrika, 100, 203–212.

Submitted (all peer-reviewed):

1. Zambom, Z.A. and Kim, S. (2016) Lag selection and model validation in nonparametric autoregressive conditional heteroscedastic models. Revision submitted to Journal of Statistical Planning and Inference.

- 2. **Kim, S.**, Zhao, Z and Xiao, Z. (2016) Efficient estimation for time-varying coefficient longitudinal models. Submitted to *Journal of Econometrics*.
- 3. **Kim, S.** and Cho, H. (2016) Partially linear quantile regression for longitudinal studies. Submitted to *Scandinavian Journal of Statistics*.
- 4. Cho, H. and **Kim**, **S.** (2016) Model specification test in a semiparametric regression model for longitudinal data. Submitted to *Biometrics*.
- 5. Cho, H., **Kim**, **S.** and Kim M. (2016) Marginal quantile regression accounting for association across multiple quantiles. Submitted to *Journal of Multivariate Analysis*.
- 6. Zambom, Z.A and **Kim**, **S.** (2016) A nonparametric hypothesis test for heteroscedasticity in multiple regression models. Submitted to *Electronic Journal of Statistics*.

In preparation:

- 1. **Kim**, **S**., Zhao, Z. and Xu, Z. Locally stationary quantile Regression for inflation and interest rates.
- 2. Kim, S. and Cho, H. Semiparametric quantile longitudinal models.
- 3. **Kim**, **S.**, and Cho, H. Initial value dependent longitudinal model.
- 4. McLaughlin, S. and **Kim**, **S.** Healthy aging over time among midlife and older Americans: the impact of educational attainment on trajectories and determinants of healthy aging.
- 5. Zhao, Z., Shao, X. and Kim, S. Self-normalization for nonparametric Inference.

Presentations

- 1. Department of Statistics, Korea University, Seoul, South Korea, June 2016.
- 2. Joint Statistical Meetings, Seattle, WA, August 2015.
- 3. Southwest Ohio Korean-American Scientists and Engineers Association (KSEA) Annual Conference, University of Cincinnati, May 2015.
- 4. Joint Statistical Meetings, Boston, MA, August 2014.
- Summer Undergraduate Mathematical Sciences Research Institute, Miami University, July 2014.
- 6. The Korean Statistical Society Seminar, Daejeon, South Korea, May 2014.
- 7. Department of Mathematical Sciences, University of Cincinnati, March 2014.
- Southwest Ohio KSEA Kickoff Meeting, Cincinnati Children's Hospital Medical Center, November 2013.
- 9. Joint Statistical Meetings, San Diego, CA, August 2012.
- 10. Joint Statistical Meetings, Miami, FL, July 2011.

Grants

- 1. Summer research grant for new tenure-track faculty, awarded for summer 2015. Miami University, College of Arts and Sciences. \$5000.
- 2. Faculty research grant, awarded for summer 2014. Miami University, Committee on Faculty Research. \$6200.
- 3. Travel grant to attend the professional development workshop 2014, Chicago, IL, KSEA.

TEACHING EXPERIENCE

Miami University

- STA301 Applied Statistics, Spring 2014, Spring, Summer and Fall 2015, Winter 2016.
- STA363 Intro to Statistical Modeling, Spring 2015.
- STA401 Probability, Fall 2013, Spring and Fall 2014, Spring 2016.
- STA483 Analysis of Forecasting Systems, Fall 2014, Fall 2015.

Pennsylvania State University

- STAT401 Experimental Methods. Summer 2012, Summer 2013.
- STAT418 Introduction to Probability and Stochastic Processes for Engineering. Fall 2012.
- STAT463 Applied Time Series Analysis. Spring 2012, Spring 2013.

CONSULTING EXPERIENCE

Statistical Consulting Center, Pennsylvania State University, August 2010-May 2011.