Seonjin Kim

CONTACT
INFORMATION

334D Upham hall
Department of Statistics
Miami University
Oxford, OH 45056, USA

Tel: (513)-529-2175
Fax: (513)-529-0989
E-mail: kims20@miamioh.edu

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 Draft Scholarship, KAIST, 2003–2006.

PUBLICATIONS

Accepted (all peer-reviewed):

1. **Kim, S.** (2015) Hypothesis testing for ARCH models: a multiple quantile regressions approach. *Journal of Time Series Analysis*, 36, 26-38.

2. **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.

3. **Kim, S.** and Zhao, Z. (2014) Specification test for Markov models with measurement errors. *Journal of Multivariate Analysis*, 130, 118–133.

4. **Kim, S.** and Zhao, Z. (2013) Unified inference for sparse and dense longitudinal models. *Biometrika*, 100, 203–212.

Submitted (all peer-reviewed):

1. **Kim, S.**, Zhao, Z and Xiao, Z. (2016) Efficient estimation for time-varying coefficient longitudinal models. Rejected but resubmit invited to *Journal of the Royal Statistical Society, Series B*.

2. **Kim, S.** and Cho, H. (2016) Partially linear quantile regression for longitudinal studies. Submitted to *Journal of the American Statistical Association*

3. **Kim, S** and Zambom, Z.A. (2016) A nonparametric hypothesis test for heteroscedasticity. Submitted to *Journal of Nonparametric Statistics*.

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

5. 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. Quantile regression for locally stationary autoregressive model.

2. **Kim, S.** and Cho, H. Semiparametric quantile regression for longitudinal studies.

3. Zhao, Z., Shao, X. and **Kim, S.** Self-normalization for nonparametric Inference.

4. Cho, H., **Kim, S.** and Kim, M. Marginal quantile regression accounting for association across multiple quantiles. pace0.3cm

5. McLaughlin, S. and **Kim, S.** Health and Retirement Study Health and Retirement Study

PRESENTATIONS

1. Joint Statistical Meetings, Seattle, WA, August 2015.

2. Southwest Ohio Korean-American Scientists and Engineers Association (KSEA) Annual Conference, University of Cincinnati, May 2015.

3. Joint Statistical Meetings, Boston, MA, August 2014.

4. Summer Undergraduate Mathematical Sciences Research Institute, Miami University, July 2014.

5. The Korean Statistical Society Seminar, Daejeon, South Korea, May 2014.

6. Department of Mathematical Sciences, University of Cincinnati, March 2014.

7. Southwest Ohio KSEA Kickoff Meeting, Cincinnati Children's Hospital Medical Center, November 2013.

8. Joint Statistical Meetings, San Diego, CA, August 2012.

9. 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.

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.