

**SEUNGHWA RHO**

Modern Languages Building, 408  
Quantitative Theory and Methods  
Emory University

E-mail: serho@emory.edu  
Homepage: seunghwarho.github.io

**EMPLOYMENT**

Lecturer	Department of Quantitative Theory and Methods, Emory University	Jan 2019 – present
Economist	Amazon, Berlin, Germany	Nov 2017 – Oct 2018
Assistant Professor	Department of Economics, Louisiana State University	Aug 2013 – May 2017

**EDUCATION**

Ph.D.	Economics	Michigan State University, East Lansing, MI	December 2013
M.A.	Economics	Duke University, Durham, NC	May 2008
B.S.	Computer Science	Yonsei University, Seoul, Korea	June 2004

**FIELDS OF SPECIALIZATION**

Econometrics, HAR inference in time series, Stochastic frontier model

**PUBLICATIONS**

“On Asymmetric Volatility Effects in Currency Markets” (with Dooyeon Cho), *forthcoming*, *Empirical Economics*

“Inference in Time Series Models using Smoothed Clustered Standard Errors”, (with Timothy J. Vogelsang), *Journal of Econometrics*, vol. 224, 113–133, 2021

“Time Variation in the Persistence of Unemployment over the Past Century”, (with Dooyeon Cho), *Economics Letters*, vol. 182, 19–22, 2019

“Long Memory, Realized Volatility and Heterogeneous Autoregressive Models”, (with Richard T. Baillie, Fabio Calonaci, and Dooyeon Cho), *Journal of Time Series Analysis*, vol. 40, 609–628, 2019

“Heteroskedasticity Autocorrelation Robust Inference in Time Series Regressions with Missing Data” (with Timothy J. Vogelsang), *Econometric Theory*, vol. 35, 601–629, 2019

“Are All Firms Inefficient?” (with Peter J. Schmidt), *Journal of Productivity Analysis*, vol. 43, 327–349, 2015

**WORKING PAPERS**

“Correlations of Memory Parameters in Time Series Modeling: the Long and the Short of it”  
(with Richard T. Baillie & Dooyeon Cho), *submitted*

“Reassessing Growth Vulnerability” (with Dooyeon Cho)

**PRESENTATIONS**

“Inference in Time Series Models using Smoothed Clustered Standard Errors”  
Midwest Econometrics Group Annual Meeting October 2019

“Serial Correlation Robust Inference with Missing Data”  
NBER/NSF Time Series Conference, poster session September 2014

Asian Meeting of the Econometric Society June 2014

Society for Nonlinear Dynamics and Econometrics April 2014

The Econometric Society Australasian Meeting, Melbourne, Australia July 2012

Econometrics Seminar, Department of Economics, Michigan State University April 2012

“Are All Firms Inefficient?”  
Econometrics Seminar, Department of Economics, Michigan State University November 2012

Red Cedar Conference, Department of Economics, Michigan State University April 2011

## FELLOWSHIPS AND AWARDS

Recognition for excellent teaching, Emory Chapter of Phi Beta Kappa	Spring 2020
Excellence In Teaching Award, Louisiana State University	Spring 2016
Graduate Office Fellowship, Michigan State University	Summer 2012
Graduate Assistantship, Michigan State University	Fall 2009 – Fall 2012
Summer Fellowship, Michigan State University	Summer 2009
Scholarship, Yonsei University	1999/2002

## TEACHING

Emory University	
Regression Analysis (UG), Generalized Linear Model (UG), Machine Learning and Causal Analysis (UG)	
LSU	
Microeconometrics (PhD), Regression Analysis (UG, MA), Introduction to Microeconomics (UG)	

## DEPARTMENTAL COMMITTEES

Director of QTM Undergraduate Studies	Fall 2020 - present
QTM Undergraduate Curriculum Committee	Spring 2020 - present
Acting Director of QTM Undergraduate Studies	Fall 2019 - Spring 2020
Director of QTM Undergraduate Research Fellowship	Fall 2019 - present
Director of Quantitative Sciences Internship	Fall 2019 - present
PACE advising committee	Fall 2019 - present

## PROFESSIONAL ACTIVITIES

Referee for *Econometric Reviews*, *Canadian Journal of Agricultural Economics*

## COMPUTER SKILLS

GAUSS, STATA, MATLAB, R, Mathematica, L<sup>A</sup>T<sub>E</sub>X

## REFERENCES

### **Peter J. Schmidt**

University Distinguished Professor  
Department of Economics  
Michigan State University  
Phone: (517) 355-8381  
Email: schmidtp@msu.edu

### **Timothy J. Vogelsang**

Frederick S. Addy Distinguished Professor  
Department of Economics  
Michigan State University  
Phone: (517) 353-4582  
Email: tjv@msu.edu

### **Carter Hill**

Emeritus Professor of Econometrics  
Department of Economics  
Louisiana State University  
Phone: (225) 578-1490  
Email: eohill@lsu.edu