Seunghwa Rho

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Quantitative Theory and Methods
Emory University

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Employment

Lecturer	Institute for Quantitative Theory and Methods, Emory University	Dec 2018 – 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

"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

"Inference in Time Series Models using Smoothed Clustered Standard Errors" (with Timothy J. Vogelsang)

"On Asymmetric Volatility Effects in Currency Markets" (with Dooyeon Cho)

Presentations

"Serial Correlation Robust Inference with Missing Data"

NBER/NSF Time Series Conference	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

Excellence In Teaching Award, Louisiana State University
Graduate Office Fellowship, Michigan State University
Graduate Assistantship, Michigan State University
Summer Fellowship, Michigan State University
Scholarship, Yonsei University

PROFESSIONAL ACTIVITIES

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

COMPUTER SKILLS

GAUSS, STATA, MATLAB, R, Mathematica, LaTeX

REFERENCES

Peter J. Schmidt
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Department of Economics
Michigan State University
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Timothy J. Vogelsang
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