

SEUNGHWA RHO

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Quantitative Theory and Methods
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EMPLOYMENT

Lecturer	Department of 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)
revise & resubmit, Journal of Econometrics
- “On Asymmetric Volatility Effects in Currency Markets” (with Dooyeon Cho)
- “Estimation of Long Memory Models” (with Richard T. Baillie & 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

Excellence In Teaching Award, Louisiana State University	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
Regression Analysis (UG, MA), Microeconometrics (PhD)

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
Phone: (517) 355-8381
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Timothy J. Vogelsang

Frederick S. Addy Distinguished Professor
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Carter Hill

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