SEUNGHWA RHO

Modern Languages Building, 408 Quantitative Theory and Methods Emory University E-mail: serho@emory.edu Homepage: seunghwarho.github.io

EMPLOYMENT

LecturerDepartment of Quantitative Theory and Methods, Emory UniversityDec 2018 – presentEconomistAmazon, Berlin, GermanyNov 2017 – Oct 2018Assistant ProfessorDepartment of Economics, Louisiana State UniversityAug 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

"Inference in Time Series Models using Smoothed Clustered Standard Errors", (with Timothy J. Vogelsang), forthcoming, Journal of Econometrics

"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

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

"Modeling Memory: The Long and the Short of It" (with Richard T. Baillie & Dooyeon Cho)

P RESENTATIONS

"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

Asian Meeting of the Econometric Society

Society for Nonlinear Dynamics and Econometrics

The Econometric Society Australasian Meeting, Melbourne, Australia

Econometrics Seminar, Department of Economics, Michigan State University

September 2014

April 2014

April 2012

"Are All Firms Inefficient?"

Econometrics Seminar, Department of Economics, Michigan State University

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 2016 Summer 2012 Fall 2009 – Fall 2012 Summer 2009 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

Acting Director of Undergraduate Studies
Director of QTM Undergraduate Fellowship
Director of Quantitative Science Internship
QTM Undergraduate Curriculum Committee

Fall 2019 - present Fall 2019 - present Fall 2019 - present

Spring 2020 - present

Professional Activities

Referee for Econometric Reviews, Canadian Journal of Agricultural Economics

COMPUTER SKILLS

GAUSS, STATA, MATLAB, R, Mathematica, LATEX

REFERENCES

Peter J. Schmidt

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

Carter Hill

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

Timothy J. Vogelsang

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