# SEUNGHWA RHO

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Quantitative Theory and Methods                              Homepage: seunghwarho.github.io
Emory University

## 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

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|---|---|---|---|
| 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"

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| Midwest Econometrics Group Annual Meeting | October 2019 |

"Serial Correlation Robust Inference with Missing Data"

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| 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?"

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| Econometrics Seminar, Department of Economics, Michigan State University | November 2012 |
| Red Cedar Conference, Department of Economics, Michigan State University | April 2011 |

## FELLOWSHIPS AND AWARDS

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| 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)

Simulation Based Statistical Methods in Python (UG), Capstone (UG)

LSU

Microeconometrics (PhD), Regression Analysis (UG, MA), Introduction to Microeconomics (UG)

## DEPARTMENTAL COMMITTEES

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| 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 - Fall 2021 |
| Director of Quantitative Sciences Internship | Fall 2019 - Fall 2021 |
| PACE advising committee | Fall 2019 - present |

## 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

**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
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