SEUNGHWA RHO

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EMPLOYMENT

Associate Professor	College of Economics and Finance, Hanyang University	Mar 2023 – present
Assistant Professor	Department of Economics, Chungnam National University	Sep 2022 – Feb 2023
Lecturer	Department of Quantitative Theory and Methods, Emory University	Jan 2019 – Aug 2022
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, Machine learning and Causal analysis

PUBLICATIONS

"Can the Tone of Central Bankers' Speeches Help Shape Inflation Expectations?: Evidence from Japan" (with Dooyeon Cho), ***Journal of International Financial Markets, Institutions and Money***, vol. 107, 102283, 2026

"Reassessing Growth Vulnerability" (with Dooyeon Cho), ***Journal of Applied Econometrics***, vol. 39, 225-234, 2024

"Combining Long and Short Memory in Time Series Models: The Role of Asymptotic Correlations of the MLEs" (with Richard T. Baillie & Dooyeon Cho), ***Econometrics and Statistics***, vol. 29, 88–112, 2024

"Physical and Psychological Burden among Caregivers of Latinx Older Adults with Stroke and Multimorbidity"(with Shilpa Krishnan, Tony Chen, and Sarah Caston), ***Ethnicity & Disease***, vol. 33, 156–162, 2023

"Approximating Long Memory Processes with Low Order Autoregressions: Implications for Modeling Realized Volatility" (with Richard T. Baillie and Dooyeon Cho), ***Empirical Economics***, vol. 64, 2911-2937, 2023

"On Asymmetric Volatility Effects in Currency Markets" (with Dooyeon Cho), ***Empirical Economics*** vol. 62, 2149–2177, 2022

"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

"Generalized Quantile Random Forest with Smoothed Estimating Equations"(with Youngjin Kang)

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

Senior Faculty Award	Spring 2022
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

Director of QTM Undergraduate Studies	Fall 2020 - Spring 2022
QTM Undergraduate Curriculum Committee	Spring 2020 - Spring 2022
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 - Spring 2022

COMPUTER SKILLS

GAUSS, STATA, MATLAB, R, Python, Mathematica, LaTeX

References

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Michigan State University
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Frederick S. Addy Distinguished Professor
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