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# Juwon Seo

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## CURRENT AFFILIATION:

Assistant Professor, National University of Singapore (2015 Fall-)

## CONTACT INFORMATION

Department of Economics  
Faculty of Arts and Social Sciences  
National University of Singapore  
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## EDUCATION

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### University of California, San Diego

Doctor of Philosophy in Economics, 2015

Dissertation title: *Copula-based econometric models of intertemporal and cross-sectional dependence.*

Advisor: Brendan K. Beare.

### Yonsei University, Seoul

Master of Arts in Economics, 2009.

Thesis title: *On the use of the White test for heteroskedasticity in the presence of autocorrelation.*

Advisor: Jinook Jeong.

Bachelor of Arts in Economics, 2007.

## RESEARCH PAPERS

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available on my website

### **Time irreversible copula-based Markov models**

*Econometric Theory* 30 (5), 923-960, 2014

Joint with Brendan K. Beare.

**Vine copula specifications for stationary multivariate Markov chains**

*Journal of Time Series Analysis* 36 (2), 228-246, 2015

Joint with Brendan K. Beare.

**Cointegrated linear processes in Hilbert space**

*Journal of Time Series Analysis* 38 (6), 1010-1027, 2017

Joint with Brendan K. Beare and Wonki Seo.

**Tests of stochastic monotonicity with improved power**

*Journal of Econometrics* 207 (1), 53-70, 2018

**Randomization tests of copula symmetry**

*Econometric Theory* 36 (6), 1025-1063, 2020

Joint with Brendan K. Beare.

**Randomization tests for equality in dependence structure**

*Journal of Business & Economic Statistics*, 39 (4) 1026-1037, 2021

**A general framework for inference on shape restrictions**

*Econometrica* 89 (5), 2439-2458, 2021

Joint with Zheng Fang.

**Copula-based redundancy analysis**

*Forthcoming in Multivariate Behavioral Research*, 2021

Joint with Jie Yeh Choi.

**Parametric inference on the mean of functional data applied to lifetime income curves**

*Forthcoming in International Economic Review*, 2021

Joint with Jin Seo Cho and Peter Phillips.

**Tie-break bootstrap for nonparametric rank statistics**

*Revise and Resubmit in Journal of Business & Economic Statistics*.

**HONORS, GRANTS AND FELLOWSHIPS**

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MOE AcRF Tier 1 Grant (\$92,303), 2020-2022

MOE AcRF Tier 1 Grant (\$46,615), 2017-2020

Untied Grant (\$10,000/yr), 2015-

Start-up Grant, NUS (\$40,000), 2015.

Graduate Student Research Fellowship, UCSD, 2014.

Department Research Grant, UCSD, 2014.

Department Travel Grant, UCSD, 2012-2013 .

CPhil Fellowship, UCSD, 2012-2013.

Graduate Summer Research Fellowship, UCSD, 2010-2011.

Tuition Scholarship, UCSD, 2009-present.  
Ilsong Fellowship for Studying Abroad, 2009.  
Brain Korea21 Scholarship, 2007-2009.  
Distinguished Thesis Award, Yonsei University, 2009.  
Highest Honors, Yonsei University, 2006-2007.  
Scholarship for Academic Excellence, Yonsei University, 2005-2006.

## INVITED SEMINARS AND PRESENTATIONS

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- 2018 Texas A&M University, Texas  
University of Connecticut, Connecticut  
2018 Australasia Meeting of the Econometric Society, Auckland  
2018 Asian Meeting of the Econometric Society, Seoul  
Seoul National University, Yonsei University, Seoul  
Chinese University of Hong Kong, Shenzhen
- 2017 70th European Meeting of the Econometric Society, Lisbon  
1st International Conference on Econometrics and Statistics, Hong Kong
- 2016 YERI Young Economist Workshop, Seoul  
Korea University, Seoul  
Xiamen University, Xiamen
- 2015 National Taiwan University, Taipei  
Sogang University, Korea University, Yonsei University, Seoul.  
University of Technology Sydney, Sydney.  
University of Queensland, Brisbane.  
Universitat Pompeu Fabra, Barcelona.  
Rutgers University, Newark.  
National University of Singapore, Singapore.
- 2014 10<sup>th</sup> International Symposium on Econometric Theory and Applications, Taipei.
- 2012 Californian Econometrics Conference, Davis.  
Brain Korea Seminar, Yonsei University.  
Econometrics Lunch Seminar, UCSD.  
Graduate Student Research Seminar, UCSD.
- 2009 84th WEAI Annual Conference, Vancouver.  
3rd Joint Economics Symposium of Five Leading East Asian Universities, Singapore.
- 2008 KEA International Economics Joint Conference, Seoul.  
Graduate Seminars on Contemporary Economics, Seoul.  
83th WEAI Annual Conference, Honolulu.

## RESEARCH

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Primary field: Econometrics.

Secondary fields: Financial Econometrics, Applied Econometrics

## TEACHING EXPERIENCE

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### **National University of Singapore**

Primary lecturer: EC2303, EC5103, EC6103 (graduate and undergraduate).

### **University of California, San Diego**

Teaching Assistant: Econometrics, Microeconomics (undergraduate).

### **Yonsei University**

Teaching Assistant: Econometrics, Microeconomics (graduate and undergraduate).

## PROFESSIONAL ACTIVITIES

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Referee for the *Dependence Modeling*, *Econometric Reviews*, *Econometric Theory*, *Journal of Applied Econometrics*, *Journal of Business and Economic Statistics*, *Journal of Econometrics*, *Journal of Economic Theory and Econometrics*, *Journal of Time Series Analysis*, *Korean Economic Review*, *Korean Journal of Economics*, *Singaporean Economic Review*

Member of the American Economic Association.

*Updated on Dec, 2021.*