

TANYA MOLODTSOVA

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EDUCATION

Ph.D., Economics, University of Houston, 2008

M.Sc., Physics, Odessa National University, Odessa, Ukraine, 2001

RESEARCH INTERESTS

International Macroeconomics, International Finance, Forecasting, Time Series Econometrics

PROFESSIONAL EXPERIENCE

2008 – Present **Emory University, Department of Economics**

Assistant Professor, Econometrics, International Finance, Economic Forecasting,
Independent Study – Undergraduate; International Finance – Graduate

2003 – 2008 **University of Houston, Department of Economics**

Teaching Assistant, Economics of Globalization, Introduction to Statistics and Data
Analysis, Principles of Microeconomics

Instructor, Principles of Microeconomics, Principles of Macroeconomics

JOURNAL PUBLICATIONS

“Taylor Rules and The Euro”, with Alex Nikolsko-Rzhevskyy and David Papell, forthcoming, *Journal of Money, Credit, and Banking*, 2011

“Taylor Rules with Real-Time Data: A Tale of Two Countries and One Exchange Rate”, with Alex Nikolsko-Rzhevskyy and David Papell, *Journal of Monetary Economics* 55, 2008, pp.S63-S79

“Out-of-Sample Exchange Rate Predictability with Taylor Rule Fundamentals”, with David Papell, *Journal of International Economics* 77, 2009, pp.167-180

WORKING PAPERS

“Phoenix Taylor Rule Exchange Rate Forecasting during the Financial Crisis”, with David Papell, 2011

“Stock Return Predictability and the Taylor Rule”, with Lei Jiang, 2011

“Real-Time Exchange Rate Predictability with Taylor Rule Fundamentals”, 2011

“Macroeconomic Prospects of China’s Outward Foreign Direct Investments”, with Ilan Alon and Jian Zhang, 2011

WORK IN PROGRESS

“Can Professional Forecasters Forecast Exchange Rate?”, 2011

“Exchange Rates and Survey Expectations”, with Onur Ince, 2011

“Testing Uncovered Interest Rate Parity Using Survey Based Expectations”, with Levent Bulut, 2011

“Real-Time Energy Substitution in the U.S.”, with Henry Thompson, 2010

PRESENTATIONS

“Phoenix Taylor Rule Exchange Rate Forecasting during the Financial Crisis”

American Economic Association, IEFS session, Denver, January 2011 (presenter)

Southern Economic Association Conference, IEFS sessions, Atlanta, November 2010 (presenter and discussant)

“Real-Time Exchange Rate Predictability with Taylor Rule Fundamentals”

Southern Economic Association Conference, Atlanta, November 2010 (presenter)

29th Annual International Symposium on Forecasting, San Diego, June 2010 (presenter)

Southern Economic Association Conference, IEFS sessions, San Antonio, November 2009 (presenter)

and discussant)

The 9th Annual Missouri Economics Conference, Columbia, March 2009 (presenter)

Georgia Institute of Technology, School of Economics, April 2009 (presenter)

“Stock Return Predictability and the Taylor Rule”

Southern Economic Association Conference, Atlanta, November 2010 (participant)

Auburn University, Department Seminar, September 2009 (presenter)

“Taylor Rules and The Euro”

NBER Summer Institute, International Macroeconomics and Finance Workshop, Cambridge, July 2009 (participant)

The North American Econometric Society Meeting, June 2009 (presenter, invited)

Federal Reserve Bank of Atlanta, Fall Research Seminar Series, October 2008 (presenter)

Federal Reserve Bank of St. Louis, Applied Econometrics and Forecasting in Macroeconomics and Finance Workshop, October 2008 (presenter, invited)

“Taylor Rules with Real-Time Data: A Tale of Two Countries and One Exchange Rate”

John Taylor’s Contributions to Monetary Theory and Policy, A Conference Hosted by the Federal Reserve Bank of Dallas, Dallas, October 2007 (participant)

North American Econometric Society Summer Meetings, Durham, June 2007 (presenter)

27th Annual International Symposium on Forecasting, New York City, June 2007 (presenter)

7th Annual Missouri Economics Conference, Columbia, March 2007 (presenter)

12th Texas Econometrics Camp, League City, February 2007 (presenter)

“Out-of-Sample Exchange Rate Predictability with Taylor Rule Fundamentals”

NBER Summer Institute, Forecasting and Empirical Methods in Macroeconomics and Finance Workshop, Cambridge, July 2007 (participant)

American Economic Association, IEFS session, Chicago, January 2007 (participant)

Southern Economic Association, IEFS sessions, Charleston, October 2006 (presenter and discussant)

North American Econometric Society Summer Meetings, Minneapolis, June 2006 (presenter)

4th INFINITY Conference on International Finance, Trinity College, Dublin, Ireland (presenter and discussant)

11th Texas Econometrics Camp, Huntsville, TX (presenter)

UNDERGRADUATE AND GRADUATE STUDENTS SUPERVISED

Frances Nicholas, Honors Thesis Committee, Emory University, 2011

Andrea Lewis, Honors Thesis Committee, Emory University, 2011

Eve Goldstein, Honors Thesis Committee, Emory University, 2010

Vicente del Rio, Chair of Honors Thesis Committee, Emory University, 2010

Jeong Soo Sung, Chair of Honors Thesis Committee, Emory University, 2010

Lei Jiang, Co-Chair of Dissertation Committee, Emory University, 2009 – Present

Jacob Shmukler, Honors Thesis Committee, Emory University, 2009

Aly Strauss, Honors Thesis Committee, Emory University, 2009

Tamir Taylor, Honors Thesis Committee, Emory University, 2009

Jishu Zong, Chair of Honors Thesis Committee, Emory University, 2009

AWARDS

2003-2008 Teaching Assistantship, University of Houston

2003-2004 Cullen Supplemental Graduate Fellowship, University of Houston

Summer 2002 COSCO Scholarship, Helsinki School of Economics

GRANTS AND STIPENDS

ECIT Digital Storytelling Workshop Stipend, Emory University, Summer 2010

Woodruff Travel and Research Funds Award, Emory University, Spring 2009, Fall 2009, and Fall 2010

Piedmont Project Curriculum Development Stipend, Emory University, Spring 2009

AFFILIATIONS

American Economic Association, Econometric Society, American Statistics Association, Euro Area Business Cycle Network, International Institute of Forecasters, Southern Economic Association

UNIVERSITY AND DEPARTMENTAL SERVICES

Faculty Study Abroad Representative, Economics Department, Emory University, Fall 2010-Present
Macro/Econometrics Lunch Workshop Organizer, Economics Department, Emory University, Fall 2010-Present
High Tech Initiative Committee, Fall 2009 – Present
Departmental Liaison for the Admissions and Scholarship Committee, Spring 2010-Present
Sustainability Representative for Rich Building, Emory University, Fall 2009-Present
Social Activities Committee, Fall 2008 – Spring 2010
Woodruff Library Undergraduate Research Award Committee, Emory University, Spring 2010
Interview Committee for Prospective Graduate Students, Department of Economics, Emory University, Spring 2009, 2010
College Council Major's Fair, Emory University, Spring 2009, 2010
Macroeconomics Core Exam Committee, Economics Department, Emory University, Summer 2009, 2010
Honors Graduation Ceremony Service, Economics Department, Emory University, Spring 2009
Undergraduate Committee, Emory University, Fall 2008 and Spring 2009
ODE Induction Ceremony Service, Department of Economics, Emory University, Spring 2009, 2010
Oxford College Major's Fair, Spring 2009
ODE Dinner with Faculty, Department of Economics, Emory University, Fall 2008

PROFESSIONAL SERVICE

Referee for (number of times in parentheses): *International Journal of Forecasting* (3), *Empirical Economics* (2), *Journal of International Economics* (2), *Journal of International Trade and Economic Development* (1), *Journal of Macroeconomics* (2), *Studies in Nonlinear Dynamics and Econometrics* (2), *Journal of International Money and Finance* (2), *Eurasian Journal of Business and Economics* (1), *European Economic Review* (1), *Journal of Money, Credit, and Banking* (1), *Southern Economic Journal* (1), *International Economic Journal* (1)

Book reviews:

"*Forecasting for Undergraduates*" by Gloria Gonzales-Rivera, Pearson

"*Introduction to International Economics*" by Dominick Salvatore, John Wiley and Sons, Inc

"*International Monetary and Financial Economics*" by Joseph Daniels of Marquette University and David Vanhoose, Pearson

ADDITIONAL INFORMATION

Languages	English – fluent, French – good, Turkish – basic , Russian, Ukrainian – native
Computer Skills	Gauss, Stata, Eviews, R, WinRats, MathCad, LaTeX, MS Office
Citizenship	Ukraine
Visa Status	H1B
Marital Status	Single

REFERENCES

David Papell, Professor and Chair, Department of Economics, University of Houston

Phone: 713-743-3807 Email: dpapell@uh.edu

Bent Sørensen, Professor and Graduate Director, Department of Economics, University of Houston

Phone: 713-743-3841 Email: bent.sorensen@mail.uh.edu

Chris Murray, Associate Professor, Department of Economics, University of Houston

Phone: 713-743-3835 Email: cmurray@mail.uh.edu

Masao Ogaki, Professor, Department of Economics, Ohio State University

Phone: 614-292-5842 Email: mogaki@ecolan.sbs.ohio-state.edu
