

# TANYA MOLODTSOVA

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## EDUCATION

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

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

## RESEARCH INTERESTS

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International Macroeconomics, Forecasting, Time Series Econometrics

## PROFESSIONAL EXPERIENCE

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

**Assistant Professor**, Econometrics, International Finance – Fall 2008, Economic Forecasting – Spring 2009

**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 (2 sections), Principles of Macroeconomics (1 section)

## JOURNAL PUBLICATIONS

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“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

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“Taylor Rules and The Euro”, with Alex Nikolsko-Rzhevskyy and David Papell, 2009

“Real-Time Exchange Rate Predictability with Taylor Rule Fundamentals”, 2009

## WORK IN PROGRESS

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“The Taylor Rule Exchange Rate Model: Is It Fit to Survive? Does it Forecast Out-of-Sample?”, with Onur Ince and David Papell, 2009

“Breakdown of Taylor Rule Forecasting During the Financial Crisis of 2008”, with David Papell, 2009

“Real-Time Stock-Return Predictability and the Taylor Rule”, with Lei Jiang, 2009

## PRESENTATIONS

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

The 9<sup>th</sup> Annual Missouri Economics Conference, March 2009 (presenter)

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

**“Taylor Rules and The Euro”**

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)  
 27<sup>th</sup> Annual International Symposium on Forecasting, New York City, June 2007 (presenter)  
 7<sup>th</sup> Annual Missouri Economics Conference, Columbia, March 2007 (presenter)  
 12<sup>th</sup> 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)  
 4<sup>th</sup> INFINITY Conference on International Finance, Trinity College, Dublin, Ireland (presenter and discussant)  
 11<sup>th</sup> Texas Econometrics Camp, Huntsville, TX (presenter)

**UNDERGRADUATE AND GRADUATE STUDENTS SUPERVISED**

Lei Jiang, Dissertation Committee, Emory University, 2009-  
 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
2002-2003	EERC Alumni Scholarship

**AFFILIATIONS**

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

**ADDITIONAL INFORMATION**

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

**REFERENCES**

David Papell, Professor and Chair, Department of Economics, University of Houston  
 Phone: 713-743-3807 Email: [dpapell@uh.edu](mailto: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](mailto:bent.sorensen@mail.uh.edu)  
 Chris Murray, Associate Professor, Department of Economics, University of Houston  
 Phone: 713-743-3835 Email: [cmurray@mail.uh.edu](mailto:cmurray@mail.uh.edu)  
 Masao Ogaki, Professor, Department of Economics, Ohio State University  
 Phone: 614-292-5842 Email: [mogaki@ecolan.sbs.ohio-state.edu](mailto:mogaki@ecolan.sbs.ohio-state.edu)