

# TANYA MOLODTSOVA

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Appalachian State University  
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## EDUCATION

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

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

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## RESEARCH INTERESTS

International Macroeconomics, International Finance, Forecasting, Time Series Econometrics

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## PROFESSIONAL EXPERIENCE

**2013 – Present** **Appalachian State University, Department of Economics**

**Assistant Professor**, Principles of Macroeconomics, Intermediate Macroeconomics - Undergraduate, Forecasting and Time Series - Graduate

**2008 – 2013** **Emory University, Department of Economics**

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

**Fall 2010** **Federal Reserve Bank of St. Louis, Research Department**

**Short-time Visiting Scholar**

**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

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## REFEREED PUBLICATIONS

“Rationality and Forecasting Accuracy of Exchange Rate Expectations: Evidence from Survey-Based Forecasts”, with Onur Ince, forthcoming, *Journal of International Financial Markets, Institutions, and Money*, 2016

“Taylor Rule Deviations and Out-of-Sample Exchange Rate Predictability”, with Onur Ince and David Papell, forthcoming, *Journal of International Money and Finance*, 2016

“Taylor Rule Exchange Rate Forecasting during the Financial Crisis”, with David Papell, NBER Working Paper #18330, *NBER International Seminar on Macroeconomics 2012*, Volume 9, The University of Chicago Press, Francesco Giavazzi and Kenneth D. West, eds., 2013

“Macroeconomic Prospects of China’s Outward FDI”, with Ilan Alon and Jian Zhang, *Transnational Corporations Review* 4(2), 2012, pp. 16-40

“Taylor Rules and the Euro”, with Alex Nikolsko-Rzhevskyy and David Papell, *Journal of Money, Credit, and Banking* 43 (2-3), 2011, pp. 535-552

“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

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## RESEARCH PUBLICATIONS UNDER SUBMISSION OR REVISION

“Stock Return Predictability and Taylor Rules”, with Onur Ince, Under Review, 2016

“Out-of-Sample Exchange Rate Predictability with Real-Time Data”, with Onur Ince, Under Review, 2016

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## WORKING PAPERS

“Testing Uncovered Interest Rate Parity Using Survey-Based Expectations”, with Levent Bulut and Onur Ince, 2016

## **WORK IN PROGRESS**

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“Exchange Rates and Survey Expectations”, with Onur Ince, 2016  
“Taylor Rules and the Mexican Peso/Dollar Exchange Rate”, with Jue Ren, 2015

## **PRESENTATIONS**

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### **“Testing Uncovered Interest Rate Parity Using Survey-Based Expectations”**

Southern Economic Association Conference, New Orleans, November 2015 (participant)

### **“Taylor Rule Deviations and Out-of-Sample Exchange Rate Predictability”**

JIMF Conference in Honor of Jim Lothian, Fordham University, September, 2015 (invited, discussant)

### **“How Well Do Professionals Forecast Exchange Rates? Evidence from Survey Expectations”**

Southern Economic Association Conference, New Orleans, November 2015 (presenter and discussant)

Appalachian State University, Economics Department Seminar, May 2015 (participant)

Western International Economic Association Meetings, Denver, June 2014 (presenter, invited)

Canadian Economic Association Meetings, Montreal, Canada, June 2013 (presenter, invited)

### **“Taylor Rule Exchange Rate Forecasting during the Financial Crisis”**

NBER International Seminar on Macroeconomics, Oslo, Norway, June, 2012 (participant, invited)

22<sup>nd</sup> (EC)<sup>2</sup> Conference on “Econometrics for Policy Analysis: After the Crisis and Beyond”, Florence, Italy, December, 2011 (presenter)

Conference on Exchange Rates, Duke University, November 2011 (participant, invited)

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: High Frequency Forecasts with Low Frequency Data”**

Southern Economic Association Conference, New Orleans, LA, November 2012 (participant)

Appalachian State University, Economics Department Seminar, March, 2012 (presenter, invited)

Conference on Exchange Rates, Duke University, November 2011 (presenter, invited)

Southern Economic Association Conference, Washington, DC, November 2011 (participant)

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

29<sup>th</sup> Annual International Symposium on Forecasting, San Diego, June 2010 (presenter)

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

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

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

### **“Exchange Rates and China’s Outward Foreign Direct Investments?”**

Southern Economic Association Conference, Washington, DC, November 2011 (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)

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, June 2006 (presenter and discussant)  
11<sup>th</sup> Texas Econometrics Camp, Huntsville, TX, February 2006 (presenter)

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## **UNDERGRADUATE AND GRADUATE STUDENTS SUPERVISED**

Danielle Pollock, Honors Thesis Committee, Appalachian State University, 2016  
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 – 2011  
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

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## **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

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## **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

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## **AFFILIATIONS**

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

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## **UNIVERSITY AND DEPARTMENTAL SERVICES**

Tech4Teach Fair Committee, Appalachian State University, Fall 2015 – Present  
Brashear Prize Committee, Chair, Department of Economics, Appalachian State University, Fall 2015-Present  
Brashear Prize Committee, Member, Department of Economics, Appalachian State University, Fall 2013-Spring 2015  
Faculty Study Abroad Representative, Economics Department, Emory University, 2010-2013  
Macro/Econometrics Lunch Workshop Organizer, Economics Department, Emory University, 2010-2013  
High Tech Initiative Committee, 2009 – 2013  
Departmental Liaison for the Admissions and Scholarship Committee, Spring 2010-2013  
Sustainability Representative for Rich Building, Emory University, 2009-2013  
Woodruff Library Undergraduate Research Award Committee, Emory University, Spring 2010-2012

Macroeconomics Core Exam Committee, Economics Department, Emory University, Summer 2009-2011

Social Activities Committee, Fall 2008 – Spring 2010

Interview Committee for Prospective Graduate Students, Department of Economics, Emory University, Spring 2009, Spring 2010, Spring 2011

College Council Major's Fair, Emory University, Spring 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**

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### Referee for (number of times in parentheses):

*International Journal of Forecasting, Empirical Economics, Journal of International Economics, Journal of International Trade and Economic Development, Journal of Macroeconomics, Studies in Nonlinear Dynamics and Econometrics, Journal of International Money and Finance, Eurasian Journal of Business and Economics, European Economic Review, Journal of Money, Credit, and Banking, Southern Economic Journal, International Economic Journal, The Review of Economics and Statistics, International Review of Economics and Finance, Japan and the World Economy, International Finance, Journal of Business and Economic Statistics, Emerging Markets Finance and Trade, Journal of Forecasting, Economic Letters, Quantitative Economics, Journal of Financial Econometrics, Applied Economics, Journal of Empirical Finance, International Economics Review, Econometrics*

### Book reviews:

"*Forecasting for Undergraduates*" by Gloria Gonzales-Rivera, Pearson (2 rounds)

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

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

### Grant application reviews (number of times in parentheses):

National Science Foundation, USA (2)

## **ADDITIONAL INFORMATION**

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Languages	English – fluent, French – good, Turkish – basic , Russian, Ukrainian – native
Computer Skills	Gauss, SAS, Stata, Eviews, R, WinRats, MathCad, LaTeX, MS Office
Citizenship	Ukraine, U.S. Permanent Resident
Marital Status	Married

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