Aaron Mora

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Dept. of Finance, Darla Moore School of Business, University of South Carolina,

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Academic Positions

University of South Carolina

2024-Present   Assistant Professor of Finance, Darla Moore School of Business

Education

University of Pennsylvania

2018-2024   Ph.D. in Economics

2018-2021   M.A. in Economics

Toulouse School of Economics

2017-2018   Diplomeˆ Europeen´ d'Economie Quantitative Approfondie (DEEQA)

2015-2016   Master *first class honours* in Economic Theory and Econometrics

Universidad de Costa Rica

2010-2013   BA. *summa cum laude* in Economics

2011-2014   BSc. in Actuarial Science

2012-2017   BSc. in Pure Mathematics

Fields of Interest

Asset Pricing, Econometrics, Industrial Organization, Machine Learning

Working Papers

"Revealed Preference for Green Stocks: An Asset Demand Approach" - May 2024

Winner of the Best Student Paper Award of the 33rd Annual Meeting of the Midwest Econometrics Group, 2023

"Exchange Rate Supervised Topic Extraction" - May 2024

Winner of the Hiran C. Haney Fellowship Award in Economics, University of Pennsylvania, 2022

"On Robust Inference in Time Series Regression" (with Richard T. Baillie, Francis X. Diebold, George Kapetanios and Kun Ho Kim) - May 2024

"Order Flow and Market Making in Exchange Rates: Costa Rica's Monex Market" (with Cesar Ulate Sancho) - August 2024

Work in Progress

"On the Wisdom of Crowds (of Economists)" (with Francis X. Diebold and Minchul Shin)

Publications

2020   Information rigidities and rationality on inflation expectations of Costa Rican agents. (With Alonso Alfaro) in *Inflation Expectations, Their Measurement and the Estimate of Their Degree of Anchoring* edited by A. Guar´ın, L. Melo and E. Gonz´alez, Center for Latin American Monetary Studies (CEMLA)'s Joint Research Program. Link

Teaching Experience

2024-Present   **University of South Carolina**
Theory of Finance (PhD Level)
Investment Analysis and Portfolio Management

2019-2021   **University of Pennsylvania**
Introduction to Econometrics (TA), Spring 2021
Introduction to Macroeconomics (TA), Spring 2020
Introduction to Microeconomics (TA), Fall 2019, Fall 2020

2014-2016   **Universidad de Costa Rica**
Calculus II, S1 2015
Introductory Economics, S1 2014 to S1 2015
Macroeconomic Theory II (TA), S2 2016
Microeconomic Theory I (TA), S1 2014 to S1 2015

Professional Activities

Referee
International Economics Review

External Conferences
2023   33rd Annual Meeting of the Midwest Econometrics Group & Seminars *at* Federal Reserve Bank of Cleveland
International Assoc. for Applied Econometrics Annual Conference *at* BI Norwegian Business School
2022   17th Economics Graduate Students' Conference *at* Washington University in St. Louis
3rd Rising Scholars Conference *at* Chicago University Booth School of Business
2da Conferencia Economistas CR (Econ CR 2022) *at* Universidad de Costa Rica
2021   1ra Conferencia Economistas CR (Econ CR 2021) *at* Universidad de Costa Rica

Honors & Awards

2023	Best Student Paper Award, 33rd Annual Meeting of the Midwest Econometrics Group
2022, 2023	School of Arts and Sciences Dean's Travel Award
2022	Hiram C. Haney Fellowship Award in Economics for best 3rd-year research paper University of Pennsylvania
2019-2024	Ph.D. Fellowship, School of Arts and Sciences, University of Pennsylvania
2017-2019	Research Fellowship, Central Bank of Costa Rica
2015	Masters Fellowship, Toulouse School of Economics
2014, 2011	Honor Scholarships at Universidad de Costa Rica

Other Employment

University of Pennsylvania

2020-2024	Research Assistant, Economics Department
	For Prof. Francis X. Diebold, Summer 2021-Spring 2024
	For Prof. Juan C. Castillo and Prof. Amit Gandhi, Spring, Summer 2021
	For Prof. Karun Adusumilli, Summer 2020

Central Bank of Costa Rica

2016	Research Affiliate, Research Department

Ernst & Young, Costa Rica

Aug-Nov 2014	Intern, Actuarial Science Department

Comptroller General of the Republic, Costa Rica

Mar-Aug 2013	Junior Inspector, Comptroller's Office, Corporate Governance Unit

Other Certificates

2020	TensorFlow Developer Professional Certificate Coursera program offered by deeplearning.ai
2018	Barcelona GSE Summer School: The Data Science toolbox and Bayesian Machine Learning in Social Sciences courses
2018	Deep Learning Specialization, Coursera program offered by deeplearning.ai

Programming Languages

Advanced Knowledge: R, Julia, Python, Matlab, L^ATEX, Excel

Intermediate Knowledge: TensorFlow, Mathematica, VisualBasic

Basic Knowledge: SageMath, Stata, HTML, JavaScript, Eviews Cloud Platform Experience: Azure

Personal Information

Full Legal Name: Aar´on de Jesu´s Mora Mel´endez

Citizenship: Costa Rican (F1 visa in an STEM field)

Languages: Spanish (native), English (fluent), French (proficient)