Rebecca Sela

358 Webster Drive
New Milford, NJ 07676
Rebecca@selafamily.com

Education

New York University, Stern School of Business..... *2004-present*
M.Phil., June 2008.
Pursuing a doctorate in Statistics. Coursework in time series, data analysis, theoretical probability and statistics, microeconomics, macroeconomics, econometrics and statistical methods in finance.
Dissertation: *RE-EM Trees: A New Data Mining Approach to Longitudinal Data*, *Computationally Efficient Methods for Two Multivariate Fractionally Integrated Models*, and *Phase and Coherency in a Neighborhood of Zero for Bivariate Long Memory Time Series*
Dissertation advisors: Clifford Hurvich and Jeffrey Simonoff.

Swarthmore College..... *1998-2002*
BA with Highest Honors, Major in Mathematics, Minor in Economics, Concentration in Computer Science.

Fellowships and Awards

Ernest Kurnow Fellowship..... *2008-2009*

National Science Foundation Graduate Research Program Fellow..... *2004-2008*

Adams Prize in Economics, Swarthmore College.....*2002*

Lang Award, Swarthmore College.....*2002*

Phi Beta Kappa *2002*

Joint Program in Survey Methodology, Junior Fellow *2001*

Research Interests:

Long memory time series, multivariate time series, panel data, econometrics, applications to macroeconomics

Teaching Experience

New York University, Stern School of Business, Instructor .....*Fall 2008*
Professor of "Statistics for Business Control," the core undergraduate statistics class.

Tutor *2004-present*
Tutored students at the undergraduate and MBA level, in classes including statistics, econometrics, and finance.

Swarthmore College, Head Math Clinician..... *2000-2002*
Organized and worked in math clinics, where any student could drop in for help with math homework or other mathematical questions. Assisted students in classes ranging from calculus and linear algebra to real analysis.

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Research Experience

Research Practicum, New York University..... *2004-2005*
Studied the distribution of the t-statistic in predictive regressions with Professor Rohit Deo.
Federal Reserve Bank of New York, Assistant Economist *2002-2004*
Assisted in research projects, helped to prepare presentations given to the bank president and others. Research projects included regional current economic indexes, the labor market during the jobless recovery, and the relationship between goods and services inflation.
Swarthmore College, Research assistant..... *2000-2002*
Cleaned and analyzed data on state traffic fatalities with Professor Thomas Dee.
Bureau of Economic Analysis, Economist Intern (through Joint Program in Survey Methodology fellowship)..... *Summer 2001*
Bell Labs, Lucent Technologies, Intern ..... *Summer 2000*

Publications

“Does momentum exist in a baseball game?", Statistical Thinking in Sports (2007), Chapter 8, with Jeffrey S. Simonoff.
"Using Regional Economic Indexes to Forecast Tax Bases: Evidence from New York", The Review of Economics and Statistics (2005), with Robert Rich, Jason Bram, Andrew Haughwout, James Orr, and Rae Rosen.
"Economic Restructuring in New York State", Current Issues in Economics and Finance Second District Highlights (2004), with Erica Groshen and Simon Potter.
"The fatality effects of highway speed limits by gender and age", Economics Letters (2003), with Thomas Dee.

Submitted for Publication

“Computationally Efficient Methods for Two Multivariate Fractionally Integrated Models,” with Clifford Hurvich.
“RE-EM Trees: A New Data Mining Approach to Longitudinal Data,” with Jeffrey Simonoff.

Presentations

“RE-EM Trees: A New Data Mining Approach to Longitudinal Data,” Joint Statistical Meetings, August 2009.
“RE-EM Trees: A New Data Mining Approach to Longitudinal Data,” Conference on Quantitative Social Science Research Using R, June, 2009.
“Computationally Efficient Methods for Two Multivariate Fractionally Integrated Models,” Joint Statistical Meetings, August 2008.
“Computationally Efficient Gaussian Maximum Likelihood Methods for Vector ARFIMA Models,” Stern-Wharton Conference on Statistics in Business, May 2008.

Works in Progress

“Phase and coherency in a neighborhood of zero for bivariate long memory models,” with Clifford Hurvich
“Extracting a signal from multiple time series with applications to long memory signals.”