

Aaron MORA

moraaaron.com

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☎ +1 (215) 359 5449; ✉ aaron.mora@moore.sc.edu

Dept. of Finance, Darla Moore School of Business, University of South Carolina,
1014 Greene Street, Columbia, SC 29208

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 DIPLÔME EUROPÉEN 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

“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

- 2025 On Robust Inference in Time Series Regression (with Richard T. Baillie, Francis X. Diebold, George Kapetanios and Kun Ho Kim), *The Econometrics Journal*, 28, forthcoming
- 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. Guarín, L. Melo and E. González, 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 & Seminars
- 2023 - 33rd Annual Meeting of the Midwest Econometrics Group
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](https://www.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](https://www.deeplearning.ai)

PROGRAMMING LANGUAGES

- Advanced Knowledge: R, JULIA, PYTHON, MATLAB, \LaTeX , EXCEL
- Intermediate Knowledge: TENSORFLOW, MATHEMATICA, VISUALBASIC
- Basic Knowledge: SAGEMATH, STATA, HTML, JAVASCRIPT, EVIEWS
- Cloud Platform Experience: AZURE

PERSONAL INFORMATION

- Full Legal Name: Aarón de Jesús Mora Meléndez
- Citizenship: Costa Rican (F1 visa in an STEM field)
- Languages: Spanish (native), English (fluent), French (proficient)