

HAYUN SONG

Department of Economics
University of Southern California (USC)

CONTACT INFORMATION

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EDUCATION

Ph.D., Economics, University of Southern California, CA, US Expected 2024
Nonparanormal Bayesian Dynamic Conditional Partial Correlation Model with Multivariate Volatility Applications
Committee: M. Hashem Pesaran (Chair), Cheng Hsiao, Timothy Armstrong

M.S., Economics, University of Wisconsin, Madison, WI, US 2016

M.A., Economics, Boston University, MA, US 2014

B.A., Economics, Sungkyunkwan University, Seoul, South Korea 2012

B.A., Business Administration, Sungkyunkwan University, Seoul, South Korea 2012

FIELDS OF INTEREST

Econometrics, Applied Econometrics, Bayesian Statistics

FELLOWSHIPS, HONORS, AND AWARDS

Summer Research Award, Department of Economics, USC 2021
Best 3rd-year paper award.

Summer Research Award, Department of Economics, USC 2018
Best 2nd-year paper award.

Scholarship for Excellence, Sungkyunkwan University 2009
Scholarships for the top 50 students in the department in the semester.

ACADEMIC PAPERS

1. Song, Hayun. (2023). *Nonparanormal Bayesian Dynamic Conditional Partial Correlation Mdoel with Multivariate Volatility Applications*, [Manuscript in preparation].
2. Song, Hayun. (2023). *Testing Conditional Independence for a Panel Data*, [Manuscript in preparation].
3. Lee, Junghyuk and Hayun Song. (2023). *Female Labor Force Participation and Gender Role Attitudes*, [Manuscript in preparation].
4. Chae, Dongwook and Hayun Song. (2023). *The Choice of Shadow Education and Student's Learning Enthusiasm*, [Manuscript in preparation].
5. Song, Hayun. (2021). *Bayesian Dynamic Factor Augmented Structure Learning: Cross-sectional Dependence for Residuals*, Department of Economics, University of Southern California.
6. Song, Hayun. (2018). *Individual Heterogeneity in the Returns to Schooling: Instrumental Variable Quantile Regression*, Department of Economics, University of Southern California.

TEACHING/RESEARCH ASSISTANCE EXPERIENCE

Research Assistant, University of Southern California F2021 to Present
RA for Prof. Hashem Pesaran (with Prof. Ron Smith)

Teaching Assistant, University of Southern California

ECON 318: Introduction to Econometrics (undergraduate)	Summer 2022
ECON 318: Introduction to Econometrics (undergraduate)	S2022
ECON 513: Practice of Econometrics (master)	F2021
ECON 611: Probability and Statistics for Economists (Ph.D.)	F2018
ECON 401: Mathematical Methods in Economics (undergraduate)	F2018
ECON 305: Intermediate Macroeconomic Theory (undergraduate)	F2017, S2018

DATA ANALYTIC PROJECTS

1. **LGBT Clinic Data Analysis** 2018
Analyze factors (date, insurance, and distance to central) that can affect the patient's visit to the clinic and suggest recommendations to increase their visiting and optimize clinic business using Natural Language Process.
2. **Anti-AgingGames.com Senior Center Cognitive Training Pilot Study** 2018
Measure the improvement in the Game of the improvement in the word memory before and after tests and all other relevant questions. Anti-aging games improve the performance of words and digits memory scores by around 1.38 and 0.23, and both positively correlated with the number of logins.

3. **Psychology Evaluation of Fotonovela**, with Aviroop Ghosal 2018
Whether reading the fotonovela taught people new information about dementia; and whether it was more or less equally as effective as a teaching tool as a standard brochure with the same information. Having a fotonovela increases the scores of information delivery by around 2.14 (10.72%).

OTHER INFORMATION

Military Service: Corporal, Republic of South Korea Army (ROKA) Feb. 2019 - 2020

Programming Languages and Frameworks:

Python (CuPy, PyTorch), R, STATA, Gauss, Git, LaTeX, MATLAB, MySQL, Microsoft Office

Languages: English (Native Fluency), Japanese (Native Fluency), Korean (Native)

Citizenship: South Korea

REFERENCES

M. Hashem Pesaran
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John Elliott Distinguished Chair
University of Southern California

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