

# HAYUN SONG

Department of Economics  
University of Southern California (USC)

## CONTACT INFORMATION

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## EDUCATION

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**Ph.D., Economics**, University of Southern California, CA, US Expected 2024  
*High-dimensional Bayesian nonparanormal dynamic conditional 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

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Econometrics, Applied Econometrics, Bayesian Statistics

## FELLOWSHIPS, HONORS, AND AWARDS

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**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

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- Song, Hayun. (2023). *High-dimensional Bayesian nonparanormal dynamic conditional model with multivariate volatility applications*.
- Lee, Junghyuk and Hayun Song. (2023). *Female Labor Force Participation and Gender Role Attitudes*, [Manuscript under preparation].
- Song, Hayun. (2021). *Bayesian dynamic factor augmented structure learning: cross-sectional dependence for residuals*, Department of Economics, University of Southern California.
- 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

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

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| 1. <b>LGBT Clinic Data Analysis</b>  | 2018 |
| 2. <b>Anti-AgingGames.com Senior Center Cognitive Training Pilot Study</b> | 2018 |
| 3. <b>Psychology Evaluation of Fotonovela</b> , with Aviroop Ghosal        | 2018 |

## OTHER INFORMATION

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**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

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**M. Hashem Pesaran** (Chair)  
Professor of Economics  
John Elliott Distinguished Chair  
University of Southern California

[pesaran@usc.edu](mailto:pesaran@usc.edu)

**Cheng Hsiao**  
Professor of Economics  
University of Southern California

[chsiao@usc.edu](mailto:chsiao@usc.edu)

**Timothy Armstrong**  
Associate Professor of Economics  
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