

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
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

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

- 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

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
2. Anti-AgingGames.com Senior Center Cognitive Training Pilot Study	2018
3. Psychology Evaluation of Fotonovela , with Aviroop Ghosal	2018

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 (Chair) Professor of Economics John Elliott Distinguished Chair University of Southern California	3620 South Vermont Ave. KAP Hall 324B Los Angeles, CA 90089-0253 pesaran@usc.edu
Cheng Hsiao Professor of Economics University of Southern California	3620 South Vermont Ave. KAP Hall 324G Los Angeles, CA 90089-0253 chsiao@usc.edu
Timothy Armstrong Associate Professor of Economics University of Southern California	3620 South Vermont Ave. KAP Hall Los Angeles, CA 90089-0253 timothy.armstrong@usc.edu