

JUNGGUN CHOI

Department of Economics
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Website:

EDUCATION

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|---|---------------------|
| Ph.D. in Economics, Rutgers University, USA | May 2022 (Expected) |
| M.A. in Economics, Sogang University, South Korea | 2016 |
| B.A. in Economics, Sogang University, South Korea | 2010 |

RESEARCH INTERESTS

Econometric Theory, Semiparametric Econometrics including Machine Learning Method,
High-dimensional Econometrics, High-frequency Econometrics

JOB MARKET PAPER

“Inference using Nuclear-norm Penalized Estimator and Its Applications” with Hyukjun Kwon.

WORKING PAPERS

“Asymptotic Properties of Correlation-Based Principal Component Analysis” with Xiye Yang, 2nd R&R at *Journal of Econometrics*.

“Convolution of Kernels and Recursive Bias Correction” with Xiye Yang, 1st R&R at *Econometric Theory*.

“Bias Correction and Robust Inference in Semiparametric Models” with Xiye Yang, under review.

PUBLICATIONS

“Maximum Likelihood Estimation of Autoregressive Models with a Near Unit Root and Cauchy Errors” with In Choi, *Annals of the Institute of Statistical Mathematics* 71, no. 5 (2019): 1121-1142.

WORK IN PROGRESS

“Inference of Nuclear-norm Penalized Estimator using Random Projections” with Hyukjun Kwon.

REFERENCES

Professor Yuan Liao (Co-Chair)
Rutgers University
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(848) 932-8621

Professor Xiye Yang (Co-Chair)
Rutgers University
xiyeyang@econ.rutgers.edu
(848) 932-8655

Professor Roger Klein
Rutgers University
rklein@economics.rutgers.edu
(848) 932-7543

HONORS AND AWARDS

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| Alfred S. Eichner Prize in Economics, Rutgers University | 2020 |
| • <i>In recognition of path-breaking and innovative dissertation research.</i> | |
| Hiroki Tsurumi Graduate Dissertation Award, Rutgers University | 2020 |
| • <i>In recognition of excellence in PhD dissertation research in econometrics.</i> | |
| The Sidney I. Simon Award, Rutgers University | 2019 |
| • <i>In recognition of outstanding second year research paper.</i> | |
| The Sidney Brown Prize in Economics, Rutgers University | 2018 |
| • <i>In recognition of outstanding performance in the first two years of graduate study.</i> | |
| The Rie Ashizawa Memorial Award, Rutgers University | 2018 |
| • <i>In recognition of outstanding performance on the qualifying examinations.</i> | |
| Doctoral Student Academic Advancement Fellowship, Rutgers University | 2021 – 2022 |
| Professional Development Fund Award, Rutgers University | 2018 |
| Economics Department Travel Award, Rutgers University | 2018 |
| Teaching Assistantship, Rutgers University | 2017 – 2021 |
| Excellence Fellowship, Rutgers University | 2016 – 2017 |
| Honors Scholarship, Sogang University | 2015 – 2016 |

TEACHING EXPERIENCE

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| Lecturer, Rutgers University | Summer 2021 |
| • Econometrics (undergraduate course) | |
| Teaching Assistant, Rutgers University | 2017 – 2021 |
| • Econometrics II (Graduate), Economic Forecasting and Big Data (x4), Advanced Analytics (Machine Learning Method), Labor Economics, Economics of Sports, Personal Economics and Public Policy, Introduction to Microeconomics | |

SEMINARS AND CONFERENCES

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|---|----------|
| The Econometric Society European Meetings (ESEM 2021) | Aug 2021 |
| Asian Meeting of the Econometric Society (AMES 2021) | Jun 2021 |
| International Conference on Econometrics and Statistics (EcoSta 2021) | Jun 2021 |
| Asian Meeting of the Econometric Society (AMES 2018) | Jun 2018 |

SKILLS AND PERSONAL

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|---|-------------|
| Programs: Matlab, Python, R, Mathematica, Stata, Gauss, L ^A T _E X | |
| Languages: English (fluent), Korean (native) | |
| Military Service: Auxiliary Police, Korean National Police Agency | 2010 – 2012 |

Last Updated: July 2021