

# JUNGGUN CHOI

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## EDUCATION

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, High-dimensional Econometrics with Machine Learning Techniques,  
Semiparametric 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-Advisor)**  
Rutgers University  
[yuan.liao@rutgers.edu](mailto:yuan.liao@rutgers.edu)  
(848) 932-8621

**Professor Xiye Yang (Co-Advisor)**  
Rutgers University  
[xiyeyang@econ.rutgers.edu](mailto:xiyeyang@econ.rutgers.edu)  
(848) 932-8655

**Professor Roger Klein**  
Rutgers University  
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## HONORS AND AWARDS

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

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, Women, Men, and the Economy, Introduction to Microeconomics	

## SEMINARS AND CONFERENCES

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

Programs: Matlab, Python, R, Mathematica, Stata, Gauss, L <sup>A</sup> T <sub>E</sub> X	
Languages: English (fluent), Korean (native)	
Military Service: Auxiliary Police, Korean National Police Agency	2010 – 2012

*Last Updated: July 2021*