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Jungjun Choi

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Employment

Postdoctoral Research Scientist, Department of Statistics, Columbia University — July 2022–

- Mentor: Ming Yuan

Education

Ph.D. in Economics, Rutgers University — 2022

- Advisors: Yuan Liao, Xiye Yang
- Committee members: Yuan Liao, Xiye Yang, Roger Klein, Ming Yuan

M.A. in Economics, Sogang University — 2016

- Advisor: In Choi

B.A. in Economics, Sogang University — 2010

Research Interests

Econometric Theory, High-dimensional Statistics, Machine Learning, Causal Inference, Financial Econometrics

Publications

1. Choi, J. and Yuan, M., 2024. Matrix Completion When Missing Is Not at Random and Its Applications in Causal Panel Data Models. *Journal of the American Statistical Association*, accepted.
2. Choi, J., Kwon, H., and Liao, Y., 2024. Inference for Low-rank Completion without Sample Splitting with Application to Treatment Effect Estimation. *Journal of Econometrics* 240 (1).
3. Choi, J. and Yang, X., 2022. Asymptotic Properties of Correlation-Based Principal Component Analysis. *Journal of Econometrics* 229 (1), 1-18.
4. Choi, J. and Choi, I., 2019. Maximum Likelihood Estimation of Autoregressive Models with a Near Unit Root and Cauchy Errors. *Annals of the Institute of Statistical Mathematics* 71 (5), 1121-1142.

Working Papers

1. High Dimensional Factor Analysis with Weak Factors (with Ming Yuan), revised & resubmitted to the *Journal of Econometrics*.
2. Inference for Low-rank Models without Estimating the Rank (with Hyukjun Kwon, Yuan Liao), revised & resubmitted to the *Journal of the American Statistical Association*.
3. Inferential Theory for Pricing Errors with Orthogonal Alphas to Betas (with Ming Yuan).
4. Bias Correction and Robust Inference in Semiparametric Models (with Xiye Yang), *arXiv:1908.00414*.
5. Convolution of Kernels and Recursive Bias Correction (with Xiye Yang), *SSRN.3931088*.

Work In Progress

6. Robust Matrix Estimation with Side Information (with Anish Agarwal, Ming Yuan).

Honors and Awards

- Alfred S. Eichner Prize in Economics, Rutgers University 2020
  - *In recognition of path-breaking and innovative dissertation research.*
- Hiroki Tsurumi Graduate Dissertation Award, Rutgers University 2020
  - *In recognition of excellence in PhD dissertation research in econometrics.*
- The Sidney I. Simon Award, Rutgers University 2019
  - *In recognition of outstanding second year research paper.*
- The Sidney Brown Prize in Economics, Rutgers University 2018
  - *In recognition of outstanding performance in the first two years of graduate study.*
- The Rie Ashizawa Memorial Award, Rutgers University 2018
  - *In recognition of outstanding performance on the qualifying examinations.*
- 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

Presentations

- Econometrics Seminar, University of Connecticut Nov 2021
- Department of Statistics, Columbia University Nov 2021
- Econometrics Seminar, Rutgers University Oct 2021
- 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, LaTeX
- Languages: English (fluent), Korean (native)
- Military Service: Auxiliary Police, Korean National Police Agency 2010 – 2012

References

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