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Jungjun Choi

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Employment

Assistant Professor, Department of Computer Science and Statistics, University of Rhode Island 2025–

Postdoctoral Research Scientist, Department of Statistics, Columbia University 2022–2025
- 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., Kwon, H., and Liao, Y., 2025. Inference for Low-rank Models without Estimating the Rank. *Journal of the American Statistical Association*, just accepted.
2. 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*, forthcoming. **Selected as the 2025 *JASA T&M* Discussion Paper and discussed at the 2025 JSM.**
3. 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).
4. Choi, J. and Yang, X., 2022. Asymptotic Properties of Correlation-Based Principal Component Analysis. *Journal of Econometrics* 229 (1), 1-18.
5. 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), minor revision requested from the *Journal of Econometrics.*
2. Inferential Theory for Pricing Errors with Orthogonal Alphas to Betas (with Ming Yuan).
3. Bias Correction and Robust Inference in Semiparametric Models (with Xiye Yang), *arXiv:1908.00414*.
4. Convolution of Kernels and Recursive Bias Correction (with Xiye Yang), *SSRN.3931088*.

Work In Progress

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

Honors and Awards

- 2025 JASA T&M Discussion Paper 2025
- 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

- Rutgers University 2021
  - Econometrics (undergraduate course)

Presentations

- JASA Invited Session, Joint Statistical Meetings (JSM 2025) Aug 2025
- Statistics Seminar, University of Rhode Island Feb 2025
- Econometrics Seminar, Nanyang Technological University Feb 2025
- Statistics Seminar, London School of Economics and Political Science (LSE) Jan 2025
- Econometrics Seminar, University of Sydney Jan 2025
- Econometrics Seminar, University of Tennessee Jan 2025
- 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

Referee Services

Journal of the American Statistical Association (JASA), Journal of the Royal Statistical Society, Series B (JRSSB), Journal of Econometrics (JoE), IEEE Transactions on Information Theory.

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