# DR. HYE-JIN CHO-DRUGEON

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Github. https://github.com/chatlapin/DAFT_0410

## 1. Research

**Main research interests:** Applied Microeconomics: ESG, Welfare and Equilibrium Modelling.

### ACADEMIC BACKGROUND

2023-2024 Master's degree in Computer Sciences, Web Development, Openclassrooms.

2023-2023 Bachelor's degree in Computer Sciences, Data Analysis, Ironhack

2014-2018 Ph.D in Economics (2018) at University of Paris 1 Pantheon Sorbonne (Paris I).

2011-2013 MSc in Applied Mathematics, Engineering in Risk, Finance and Insurance, Paris I, 3.93/4.5

### ACADEMIC POSITIONS

2022 - 2023 Assistant Professor in Economics, Durham University.

2020 - 2021 Adjunct Professor in Sciences Po and Neoma Business School.

2017 - 2019 Post-doctoral Researcher (ATER), University of Paris 1 Pantheon Sorbonne.

### JOURNAL PUBLICATIONS

1) Cho H. J., Lehner O. and Nilavongse R. (2020) Combining Financial and Ecological Sustainability in Bank Capital Regulation, *Journal of Applied Accounting Research,* CNRS3/*AJG 2*

2) Barinci J. P., Cho H. J. and Drugeon J. P. (2021) On equilibrium elasticities of substitution in simple overlapping generations economies with heterogeneous goods, *Mathematical Social Sciences*, 112, 120-137, CNRS2/*AJG 2*

3) Alihodzic A. and Cho H. J. (2015) Analysis of systemic liquidity risk for the banking sector in Bosnia and Herzegovina (BH), Econviews: Review of Contemporary Business, Entrepreneurship and Economic Issues, University of Osijek, ESCI.

**Book Chapters**

[1] Sorting in Credit Rationing and Monetary Transmission. presented at RSEP Hamburg 2023, PETER LANG (2023, Germany), solo author.

### Work in Progress

[1] *A Market Perspective for Gross Substitutability & Determinacy in Three-Periods Lifespan Overlapping Generations Models with Productive Savings*, with Barinci J. P., and Drugeon J. P., presented at APET Marseille 2022 / EWET Warsaw 2022 / EWET Napoli 2023 *submitted to Economic Theory (CNRS1/AJG3)*

[2] *The convergence criterion in three-period overlapping generations models* with Barinci J. P., and Drugeon J. P., *submitted to the special issue of Economic Theory (CNRS1/AJG3)*

### Working Papers

[1] *Public Choice Dilemma in the Informed Principal Problem* *WP* (thesis ch.5, a reporter's comment), presented at SAET, SOFA, TUS, LSE, SAET Canberra 2022.

[2] Sorting in Credit Rationing: an Elementary Survey, *WP*2020
[3] *On overconfidence, Bubbles and Stochastic Discount Factor*, presented at BFS Dublin, *awarded* by IJFS, *WP.*

Ph.D Thesis, Dec. 2018.
Commitees: Raphael Douady (supervisor), Martin Kaae Jensen (reporter), Roger Guesnerie (PhD coursework), F. Gardes (teaching), E. Lépinette (Bachelier Conference), S. Marmi (Visiting to SNS Pisa), J. Scheinkman (external examiner 1), P. Protter (external examiner 2).

Review service to Economic Modelling, Economic Bulletins, Journal of Applied Accounting Research.

## 2. TEACHING

°Lectured in *Econometrics* (entitled "*Financial Modelling and Business Forecasting*"), Master, Durham University, 2021-2022.
°T.A. in *Econometrics II*, Master, Durham University, 2021-2022
°Lectured in *Mathematics for Economists* (entitled "*Economic Methods"),* Undergraduate, Durham University, 2022-2023.

°Lectured in *Advanced Microeconomics*, Master, Durham University, 2022-2023
°T.A. in *Microeconomics*, Undergraduate, Sciences Po with LSE, 2020-2021
°T.A. in *Public Choice*, Master, 2021-2022, Durham University, 2022-2023

°Lectured in *Financial Theory*, Undergraduate, Durham University, 2021-2022
°Lectured in *Macroeconomic Policy*, Master, Neoma Business School, 2019-2020.

°Lectured in *Macroeconomics*, Undergraduate, Neoma Business School, 2019-2020.

°Lectured in *Money and Banking*, Master, Neoma Business School, 2019-2020.

In French

During the Post-doctoral term (ATER) at the University of Paris 1 Panthéon Sorbonne

°T.A. in *Advanced Macroeconomics*, Undergraduate, 2018-2019 (w/ Prof. Katherine Schubert)

°T.A. in *Advanced Microeconomics (+économétrie)*, Master, 2017-2019 (w/ Prof. François Gardes)

°T.A. in *Mathematics for Economists*, Undergraduate, 2018-2019 (w/ Dr. Jean-François Caulier)

In French

During the Ph.D at the University of Paris 1 Panthéon Sorbonne

°T.A. in *Advanced Microeconomics*, Master, 2016-2017 (w/ Prof. Stéphane Zuber).

°T.A. in *Int. Monetary Economics*, Undergraduate, 2016-2017 (w/ Prof. Agnès Bénassy-Quéré)

## 2-1 DATA

° Data Analysis, Ironhack,

- Course works in Python, SQL, Tableau, Matplotlib, Github, Jira.
- Developing the algorithm #Escargot https://sites.google.com/view/escargotmaps/intro
- Launching YouTube "Walking in Paris ep.1" https://www.youtube.com/@antoinettemillelouise/

°Data-related Ph.D courseworks in Volatility of T.Bollerslev, organized by Banque de Bruxelles

°Stochastic Modelling of A.Shiryaev, Y.Kabanov, R. Cont, A. Minca, T. Hurd, organized by Bachelier/EPFL

°Eviews/Bloomberg/Excel graphs, organized by IMF headquater RA training, Washington D.C.

°Dynare, organized by Banque de France

## 3. SUPERVISION

2021-2022 Durham University, UK

**Thesis Supervision,** Undergraduate 3 students and Master 14 students.

related to *Applied Econometrics (EVIEWS / R)*

Master, 2021-2022, Durham University

(1) *Modelling and Forecasting the International Oil Price for 2022 by R*, Zejian Chen, R

(2) *Do US Politicians Use Non-Public Macroeconomic Information on Inform Their Trades and Can Uninformed Investors Benefit from the Information Conveyed in Such Trades?,* Sam Pattison, EVIEWS

(3) *The Covid-19 Impact on Global Tourism Industry*, Ruijie Zhu, EVIEWS

(4) *An Empirical Study of China's Stock by Fama-French Five Factors Model*, Han Dai, EVIEWS

(5) *The Impact of Oil Price and Macroeconomics on ASEAN Country's Stock Index: Evidence from Thailand*, Janjaemduang Arj-harnwongs, EVIEWS

(6) *The Efficiency of Chinese Monetary Policy by Four Transmissions*, Xin Luo, EVIEWS

(7) *Testing Weak Form of Market Efficiency for US Stock Market: Evidence From COVID-19 Pandemic*, Zifei Chen, EVIEWS

(8) *Relationship Between Macroeconomic Variables and Stock Market: Evidence from India*, Dhwani Sikka, EVIEWS

(9) *Stock Market Response to the U.S. Monetary Policy during the Covid-19 Recessions: Evidence from China*, Peiwen Guo, EVIEWS

(10) *The Impact of Financial Technology on the Bank Profitability: Evidence from China's Listed Commercial Banks:* Yuan Qin, EVIEWS

(11) *The Empirical Relationship between Macroeconomic Factors and the US Stock Market,* Xiaoru Qiao, EVIEWS

(12) *The Relationship between Macroeconomic Factors and Stock Market: Evidence from China,* Shanwen Shi, EVIEWS

Uudergraduate thesis , 2021-2022, Durham University: Cao Aining, Xinyuan Jin, Harry Stratford

**Qualifications.**

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|---|---|
| Nov. 2022 | Associate Fellowship of the HEA (AFHEA), Durham University |
| Feb. 2022 | Galaxie MCF Qualification in Economics (Section 05) |
| 2008 | Certificate of Accounting (48 credits), Bachelor, California State Board of Accountancy, Sponsored by Bae, Kim and Lee LLC, 3.9/4.5 |
| 2007-2008 | Certificate of Legal Clark, Merger and Acquisition, Bae Kim and Lee LLC |

## 4. RESEARCH PROJETS AND TALKS

**PROJECTS WITH INSTITUTIONS**

[1] Low Touch Economy: Do small firms need to grow? *WP2021.*

[2] One chapter contribution for "*Building Forward Fairer: Structural Change*", with Sweta Saxena. United Nations (UN) ESCAP, 6 months, 2021. *WP2021.*

[3] *Market Imperfection: Credit Rationing and Excess Liquidity*, with Salmon Ferhan, 3 months, International Monetary Fund (IMF), presented at RES (Royal Economic Society) Bristol, *WP*.

**RESEARCH PROJECTS**

- Guest PhD student, Louis Bachelier Réfi (Financial Regulation), Working paper series related to speculation, financial regulation with credits.
- Local organiser, ANR research grant «Novo Tempus» (ANR-12-BSH1-0007) & Labex MME-DII, TUS (Time Uncertainty Strategies), local support for TUS conferences II-VII (2015-2021).
- Invited Speakers, Bachelier Financial Modelling $10^{th}$ -$13^{th}$ (2016-2019)

**CONFERENCE TALKS AS PRESENTERS**

EWET23 Napoli

Review of Socio-Economic Perspective (RSEP) International Conferences, Hamburg Germany 2023

EWET22 Warsaw with Yiannis Vailakis and Dimitrios Tsomocos

PET22 Marseille with Giorgio Fabbri / PET17 Paris2

TUS19 (Time, Uncertainty and Strategies), Paris School of Economics

SAET22 Canberra / SAET19 Ischia /SAET17 Faro

4th Set Optimization for Application (SOFA), Jena Germany Feb 2019

Bachelier Métabief 2019 / Bachelier Métabief 2018 / Bachelier Métabief 2017 / World Congress of Bachelier New-York 2016 / Bachelier Métabief 2016

66th AFSE, Nice France Jun 2017

QED, University of Paris 1, Paris France May 2017

13th Royal Economic Society (RES) Meeting, Bristol UK Apr 2017

UECE Lisbon Meeting in Game Theory, Lisbon Portugal Nov 2015

AICESD, HSE, Moscow Russia July 2015

The Extreme Events in Finance, Essec, Paris France Dec 2014

FRAP, Oriel College, Oxford University, Oxford UK Sep 2014

The 3rd Nordic Post-Keynesian Conference, Aalborg Denmark May 2014

## 5. Miscellaneous

**Nationality** French Nationaliy, born in Pusan, South Korea

**3-month Mobility** Kobe University, Scuola Normale Superiore di Pisa, IMF, Taltech

**References.**

Dr. Othmar Lehner,

Co-author (ESG), Hanken School of Economics, othmar.lehner@hanken.fi

Prof. Raphael Douady,

PhD Thesis Supervisor, CNRS-Paris1, raphael.douady@univ-paris1.fr

Prof. Jean-Pierre Drugeon,

Co-author (Welfare), Paris School of Economics, jpdrg@psemail.eu

Prof. Michael Naef,

Line Manager, Business School, Durham University michael.naef@durham.ac.uk