# DOOYEON CHO


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| Department of Economics | Office Phone: 82-2-760-0148 |
| Sungkyunkwan University | Fax: 82-2-760-0950 |
| 25-2 Sungkyunkwan-gil, Jongno-gu | E-mail: dooyeoncho@skku.edu |
| Seoul 03063, Republic of Korea | Web: http://dcho.weebly.com/ |


## EDUCATION

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|---|---|---|---|
| Ph.D. | Economics | Michigan State University, East Lansing, MI | Aug 2011 |
| M.S. | Applied Statistics | Michigan State University, East Lansing, MI | Dec 2009 |
| M.A. | Economics | Michigan State University, East Lansing, MI | Dec 2006 |
| B.A. | Economics | Yonsei University, Seoul, Republic of Korea | Feb 2003 |

## FIELDS OF SPECIALIZATION

Macroeconomics, International Macro, Time Series Econometrics

## CURRENT POSITIONS

| | |
|---|---|
| Associate Professor of Economics, Sungkyunkwan University, Seoul, Rep. of Korea | Sep 2018 – Present |
| Director of the International Trade & Policy Program, Sungkyunkwan University, Seoul, Rep. of Korea | Jan 2019 – Present |

## PREVIOUS POSITIONS

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|---|---|
| Assistant Professor of Economics, Sungkyunkwan University, Seoul, Rep. of Korea | Sep 2015 – Aug 2018 |
| Assistant Professor of Economics, Kookmin University, Seoul, Rep. of Korea | Mar 2013 – Aug 2015 |
| Research Fellow, Korea Institute for Int'l Economic Policy, Seoul, Rep. of Korea | May 2012 – Feb 2013 |
| Post-Doctoral Researcher, Michigan State University, East Lansing, MI | Sep 2011 – Apr 2012 |

## PUBLISHED ARTICLES IN REFEREED JOURNALS

- "Measuring the Time-Varying Effects of Fiscal Policy on Private Saving in the Process of Financial Integration," (with Ju Hyun Pyun), ***Review of International Economics*** 28, 82–104, 2020.

- "Time Variation in the Persistence of Unemployment over the Past Century," (with Seunghwa Rho), ***Economics Letters*** 182, 19–22, 2019.

- "Long Memory, Realized Volatility and the HAR Model," (with Richard T. Baillie, Fabio Calonaci, and Seunghwa Rho), ***Journal of Time Series Analysis*** 40, 609–628, 2019.

- "Carry Trades and Endogenous Regime Switches in Exchange Rate Volatility," (with Heejoon Han and Na Kyeong Lee), ***Journal of International Financial Markets, Institutions & Money*** 58, 255–268, 2019.

- "Can Structural Changes in the Persistence of the Forward Premium Explain the Forward Premium Anomaly?," (with Sungju Chun), ***Journal of International Financial Markets, Institutions & Money*** 58, 225–235, 2019.

- "On the Persistence of the Forward Premium in the Joint Presence of Nonlinearity, Asymmetry, and Structural Changes," ***Economic Modelling*** 70, 310–319, 2018.

- "Nonlinear Adjustments on the Excess Sensitivity of Consumption with Liquidity Constraints," (with Dong-Eun Rhee), ***Applied Economics*** 49, 4180–4187, 2017.

- "Assessing Euro Crises from a Time Varying International CAPM Approach," (with Richard T. Baillie), ***Journal of Empirical Finance*** 39, 197–208, 2016.

- "The Role of Covered Interest Parity in Explaining the Forward Premium Anomaly Within a Nonlinear Panel Framework," ***Journal of Empirical Finance*** 34, 229–238, 2015.

- "An Assessment of Inflation Targeting in a Quantitative Monetary Business Cycle Framework: Evidence from Four Early Adopters," (with Dong-Eun Rhee), ***Applied Economics*** 47, 3395–3413, 2015.

- "Time Variation in the Standard Forward Premium Regression: Some New Models and Tests," (with Richard T. Baillie), ***Journal of Empirical Finance*** 29, 52–63, 2014.

- "When Carry Trades in Currency Markets are not Profitable," (with Richard T. Baillie), ***Review of Development Economics*** 18, 794–803, 2014.

- "Trade Intensity and Purchasing Power Parity," (with Antonio Doblas-Madrid), ***Journal of International Economics*** 93, 194–209, 2014.

- "Nonlinear Effects of Government Debt on Private Consumption: Evidence from OECD Countries," (with Dong-Eun Rhee), ***Economics Letters*** 121, 504–507, 2013.

- "Business Cycle Accounting East and West: Asian Finance and the Investment Wedge," (with Antonio Doblas-Madrid), ***Review of Economic Dynamics*** 16, 724–744, 2013.

## WORKING PAPERS

- "On the Predictability of the Distribution of Excess Returns in Currency Markets," *revise & resubmit,* ***International Journal of Forecasting***

- "Population Aging and Fiscal Sustainability: Nonlinear Evidence from EU Countries," (with Kyung-woo Lee)

- "On Asymmetric Volatility Effects in Currency Markets," (with Seunghwa Rho)

- "The Tail Behavior of Safe Haven Currencies: A Cross-Quantilogram Analysis," (with Heejoon Han)

- "Booms, Bubbles, and Martingales in International Stock Markets," (with Antonio Doblas-Madrid)

## PRESENTATIONS (* denotes presented by co-author)

- *28th Symposium of the Society for Nonlinear Dynamics and Econometrics*, Zagreb, Croatia, March 2020
- *Korean International Economic Association Winter Conference*, Seoul, Republic of Korea, December 2019
- *Hanyang University*, Seoul, Republic of Korea, October 2019
- *Midwest Econometrics Group 29th Annual Meeting*, Columbus, OH, October 2019
- *International Association for Applied Econometrics*, Nicosia, Cyprus, June 2019
- *Southern Economic Association 88th Annual Meetings*, Washington, DC, November 2018
- *40th Annual International Panel Data Conference*, Thessaloniki, Greece, July 2017
- *Sungkyunkwan University*, Seoul, Republic of Korea, March 2017
- *Joint Conference of Korean Economic Societies*, Seoul, Republic of Korea, February 2017
- *Southern Economic Association 86th Annual Meetings*, Washington, DC, November 2016
- *Sungkyunkwan University Brown Bag Seminar*, Seoul, Republic of Korea, March 2016
- *Joint Conference of Korean Economic Societies*, Seoul, Republic of Korea, February 2016
- *Southern Economic Association 85th Annual Meetings*, New Orleans, LA, November 2015
- *Yonsei University*, Seoul, Republic of Korea, September 2015
- *Sungkyunkwan University*, Seoul, Republic of Korea, June 2015
- *Joint Conference of Korean Economic Societies*, Seoul, Republic of Korea, February 2015
- *Korean Economic Association Conference, joint with KAEA*, Seoul, Republic of Korea, August 2014
- *22nd Symposium of the Society for Nonlinear Dynamics and Econometrics*, New York, NY, April 2014
- *Joint Conference of Korean Economic Societies*, Seoul, Republic of Korea, February 2014

- *Kookmin University*, Seoul, Republic of Korea, October 2013
- *Korean Econometric Society Summer Conference*, Seoul, Republic of Korea, August 2013
- *Hankuk University of Foreign Studies*, Seoul, Republic of Korea, April 2013
- *Yonsei University*, Seoul, Republic of Korea, March 2013
- *Joint Conference of Korean Economic Societies*, Seoul, Republic of Korea, February 2013*
- *Korea International Economic Association Winter Conference*, Seoul, Republic of Korea, December 2012
- *Kookmin University*, Seoul, Republic of Korea, November 2012
- *Yonsei University*, Seoul, Republic of Korea, October 2012
- *Korea University*, Seoul, Republic of Korea, September 2012
- *The Econometric Society Australasian Meeting*, Melbourne, Australia, July 2012
- *The Econometric Society's North American Summer Meetings*, Evanston, IL, June 2012*
- *Midwest Econometrics Group 21st Annual Meetings*, Chicago, IL, October 2011
- *Eastern Finance Association 47th Annual Meetings*, Savannah, GA, April 2011
- *19th Symposium of the Society for Nonlinear Dynamics and Econometrics*, Washington, DC, March 2011*
- *Midwest Econometrics Group 20th Annual Meetings*, St. Louis, MO, October 2010
- *Midwest Macroeconomics Meetings*, East Lansing, MI, April 2010
- *Southern Economic Association 79th Annual Meetings*, San Antonio, TX, November 2009
- *Red Cedar Conference*, Department of Economics, MSU, East Lansing, MI, April 2008

## COURSES TAUGHT

*Sungkyunkwan University*
Money and Banking, International Finance, Foreign Exchange Market
International Economics I (Graduate), Seminar in International Macroeconomics (Graduate)
Big Data Analytics in Macroeconomics (Graduate, Scheduled)

*Kookmin University*
Principles of Macroeconomics, Intermediate Macroeconomics, Financial Economics
Econometrics I (Graduate), Econometrics II [Time Series] (Graduate)

*Michigan State University*
Principles of Macroeconomics (Online course), Intermediate Macroeconomics

## FELLOWSHIPS AND GRANTS

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|---|---|
| Dean's Conference Support Fund, Sungkyunkwan University | 2019 |
| Outstanding Article Award, The National Research Foundation of Korea | 2015 |
| Research Grant, The National Research Foundation of Korea | 2014 |
| New Faculty Research Grant, Kookmin University | 2013 |
| Research Enhancement Award, Michigan State University | Fall 2010 |
| Graduate Office Fellowship, Michigan State University | Summer 2010 |
| Travel Grant for Conference Presentation, Michigan State University | Fall 2009, Fall 2010 |
| Graduate Assistantship, Michigan State University | Fall 2005 – Spring 2011 |
| University Scholarship, Yonsei University | Fall 2001 |

## PROFESSIONAL ACTIVITIES

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|---|---|
| Associate Editor, *International Economic Journal* | Jan 2020 – Present |
| Associate Editor, *Korean Journal of Economic Studies* | Mar 2015 – Feb 2019 |
| Associate Editor, *Review of International Money and Finance* (*Korean Journal*) | Mar 2015 – Present |

Referee for:
*Applied Economics, Applied Economics Letters, B.E. Journal of Macroeconomics, Defence and Peace Economics, Economic Modelling, Empirical Economics, European Journal of Comparative Economics, European Journal of Finance, Financial Review, Global Economic Review, International Review of Economics & Finance, International Review of Financial Analysis, Journal of Empirical Finance, Journal of International Money and Finance, Korean Economic Review, North American Journal of Economics & Finance, Review of World Economics*