

# Sun Ho Lee

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Education	Ph.D. in Economics, Korea University, February 2024 (expected) Dissertation Title: <i>Essays on Macro Risks in the Bond Market</i> Advisor: Kyu Ho Kang M.A. in Economics, Korea University, August 2019 B.B.A. in Business Administration, Sungkyunkwan University, February 2017	
Research Fields	Financial Economics, Monetary Economics, Machine Learning, Bayesian Econometrics, Empirical Macroeconomics	
Publications	<a href="#">"Analysis of the Regime-Switching Property of Unspanned Macro Risks in the Korean Yield Curve"</a> , 2023, <b>Economic Analysis</b> , 29(3), 1-34, publisher: Bank of Korea.	
Working Papers	<a href="#">"Estimating a Large VAR of the Yield Curve and Macroeconomic Variables with the No-Arbitrage Restriction"</a> , with Kyu Ho Kang - <b>Related Package</b> : GDTSM.jl (Julia-based Bayesian estimation and scenario analysis package for the Gaussian affine term structure model, capable of incorporating numerous macro risks and lag terms)  <a href="#">"Regime-Switching Macro Risks in the Term Structure of Interest Rates"</a> , with Kyu Ho Kang, <i>Under Review</i>  <a href="#">"Global Factors in Inflation and Interest Rates"</a> , with Kyu Ho Kang, <i>Under Review</i>	
Other Packages	<a href="#">bayecon.matlab</a> (Bayesian econometrics toolbox written in MATLAB)	
Conference and Seminar Presentations	<b>2023</b> Econometric Society Australasia Meeting, Sydney SKKU-KAFE International Conference on Finance and Economics, Seoul Brain Korea 21 FOUR Ph.D. conference, Seoul  <b>2022</b> SoFiE Financial Econometrics School, Brussels Econometric Society Australasia Meeting, Virtual Asian Meeting of the Econometric Society in East and South-East Asia, Virtual 29th Annual Society for Nonlinear Dynamics and Econometrics Symposium, Virtual 5th International Conference on Econometrics and Statistics, Virtual KEA 70th Anniversary International Conference, Virtual 16th International Symposium on Econometric Theory and Applications, Virtual 1st Winter Workshop in Recent Advances in Macroeconomics, Virtual	

Brain Korea 21 FOUR Ph.D. conference, Seoul

**2021** Western Economic Association International Annual Conference, Virtual  
 Korea's Allied Economic Associations Annual Meeting, Virtual  
 Korean Economic Review International Conference 2021, Virtual  
 AKES Korea and the World Economy XIX Conference, Busan  
 Brain Korea 21 FOUR Ph.D. conference, Virtual

**2020** Korea International Economic Association Winter Conference, Virtual  
 1st KAIST-Korea-Yonsei Graduate Student Economics Conference, Seoul

## Research Experience

**Research Assistant**, Bank of Korea  
 Knowledge Partnership Program with Vietnam May 2022 - January 2023

**Research Assistant**, Korea University  
 Professor Kyu Ho Kang Spring 2018 - Fall 2021

## Teaching Experience

**Guest Lecturer**, Korea University  
 MATLAB Tutorial for Graduate Freshmen Spring - Fall 2021  
 Bayesian Econometrics January - February 2020

**Teaching Assistant**, Korea University  
 International Finance (*Undergraduate*) Fall 2022  
 International Finance I (*Graduate*) Fall 2019, Fall 2020  
 Seminar of International Finance (*Undergraduate*) Fall 2019 - Spring 2020

**Teaching Assistant**, Bank of Korea  
 MATLAB Tutorial Spring 2018

## Courses Available for Teaching

**Theoretical**  
 Financial Economics, Asset Pricing, Monetary Economics, Quantitative Macroeconomics,  
 Macroeconomics (*Graduate and Undergraduate*)  
**Empirical**  
 Bayesian Econometrics, Machine Learning, Time Series, Econometrics  
 (*Graduate and Undergraduate*)

## Fellowships and Awards

KU Future Talent Fellowship, Korea University February 2022  
 The Best Research Proposal Award, Korea University November 2021  
 Research Scholarship, Brain Korea 21 FOUR Spring 2018 - Spring 2023  
 Visiting Research Scholarship, Brain Korea 21 FOUR September 2018 - October 2018

## Computer Skills

Julia, Python, gretl, MATLAB, Wolfram Language,  $\LaTeX$

## Languages

Korean (native), English (fluent)

## Citizenship

Republic of Korea (South Korea)

## References

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