

# Sun Ho Lee

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Contact Information	Korea University Department of Economics 145 Anam-ro Seongbuk-gu Seoul 02841, Republic of Korea	E-mail: <a href="mailto:econ.preference@gmail.com">econ.preference@gmail.com</a> Webpage: <a href="http://econpreference.github.io">econpreference.github.io</a> GitHub: <a href="https://github.com/econPreference">github.com/econPreference</a>
Education	Ph.D. in Economics, Korea University, February 2024 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="#">"A Large Vector Autoregression of the Yield Curve and Macroeconomic Variables with No-Arbitrage Restriction"</a> , with Kyu Ho Kang, <i>Under Review</i> - <b>Related Package:</b> <a href="#">GDTSM.jl</a> (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>2024</b> Korea's Allied Economic Associations Annual Meeting, Seoul  <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

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)	