

# Sun Ho Lee

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Education	Ph.D. Economics, Korea University, February 2024 (expected) Dissertation Title: <i>Essays on Macro Risks in the Bond Market</i> Advisor: Kyu Ho Kang  M.A. Economics, Korea University, August 2019 B.S. Business, Sungkyunkwan University, February 2017	
Research Fields	Primary: Bayesian Machine Learning, Term Structure of Interest Rates Secondary: Asset Pricing, Monetary Policy	
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="#">"Global Factors in Inflation and Interest Rates"</a> , with Kyu Ho Kang, <i>Revised and Resubmitted to Emerging Markets Finance and Trade</i>  <a href="#">"Regime-Switching Macro Risks in the Term Structure of Interest Rates"</a> , with Kyu Ho Kang, <i>Under Review</i>	
Work in Progress	"Estimating a Large Vector Autoregression of Yield Curve and Macroeconomic Variables with No-Arbitrage Restriction", with Kyu Ho Kang	
Research Experience	<b>Research Assistant</b> , Korea University Professor Kyu Ho Kang	March 2018 - October 2021
	<b>Research Assistant</b> , Bank of Korea Knowledge Partnership Program with Vietnam	May 2022 - January 2023
Teaching Experience	<b>Guest Lecturer</b> , Korea University MATLAB Tutorial for Graduate Freshmen Bayesian Econometrics	May-June, November-December, 2021 January-February 2020
	<b>Teaching Assistant</b> , Korea University International Finance ( <i>Undergraduate</i> ) International Finance I ( <i>Graduate</i> ) Seminar of International Finance ( <i>Undergraduate</i> )	Fall 2022 Fall 2019, Fall 2020, Fall 2019 - Spring 2020

	<b>Teaching Assistant</b> , Bank of Korea MATLAB Tutorial	Spring 2018
Fellowships and Awards	KU Future Talent Fellowship, Korea University The Best Research Proposal Award, Korea University Research Scholarship, Brain Korea 21 FOUR Visiting Research Scholarship, Brain Korea 21 FOUR	February 2022 November 2021 March 2018 - August 2023 September 2018 - October 2018
Conference and Seminar Presentations	<p><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</p> <p><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 The 16th International Symposium on Econometric Theory and Applications, Virtual The 1st Winter Workshop in Recent Advances in Macroeconomics, Virtual Brain Korea 21 FOUR Ph.D. conference, Seoul</p> <p><b>2021</b> 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</p> <p><b>2020</b> Korea International Economic Association Winter Conference, Virtual The 1st KAIST-Korea-Yonsei Graduate Student Economics Conference, Seoul</p>	
Computer Skills	Julia, Python, gretl, MATLAB, Wolfram, L <sup>A</sup> T <sub>E</sub> X	
Packages	bayecon.matlab (Bayesian econometrics toolbox written in MATLAB)	
Languages	Korean (native), English (fluent)	
Citizenship	Republic of Korea (South Korea)	

## References

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