Sun Ho Lee

Contact Information	Korea University	
	Department of Economics	E-mail: econ.preference@gmail.com
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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

Working Papers

"A Large Vector Autoregression of the Yield Curve and Macroeconomic Variables with No-Arbitrage Restriction", with Kyu Ho Kang, *Under Review*
- **Related Package**: `TermStructureModels.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)

"Regime-Switching Macro Risks in the Term Structure of Interest Rates", with Kyu Ho Kang, *Under Review*

"Global Factors in Inflation and Interest Rates", with Kyu Ho Kang, *Under Review*

Publications

"Analysis of the Regime-Switching Property of Unspanned Macro Risks in the Korean Yield Curve", 2023, **Economic Analysis**, 29(3), 1-34, publisher: Bank of Korea.

Other Packages

`bayecon.matlab` (Bayesian econometrics toolbox written in MATLAB)

Conference and Seminar Presentations

2024 Korea's Allied Economic Associations Annual Meeting, Seoul

2023 Econometric Society Australasia Meeting, Sydney
SKKU-KAFE International Conference on Finance and Economics, Seoul
Brain Korea 21 FOUR Ph.D. conference, Seoul

2022 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)	