

# Sun Ho Lee

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| Contact Information                  | Korea University<br>Department of Economics<br>145 Anam-ro Seongbuk-gu<br>Seoul 02841, Korea   | Cell: +82-10-6553-6602<br>E-mail: <a href="mailto:preference@korea.ac.kr">preference@korea.ac.kr</a><br>Webpage: <a href="http://econpreference.github.io">econpreference.github.io</a><br>GitHub: <a href="https://github.com/econPreference">github.com/econPreference</a> |
| Education                            | Ph.D. Economics, Korea University, February 2024 (expected)<br>Dissertation Title: <i>Essays on Macro Risks in the Bond Market</i><br>Advisor: Kyu Ho Kang<br><br>M.A. Economics, Korea University, August 2019<br>B.S. Business, 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="#">"Global Factors in Inflation and Interest Rates"</a> , with Kyu Ho Kang, <i>Revised and Resubmitted to Emerging Markets Finance and Trade</i><br><br><a href="#">"Regime-Switching Macro Risks in the Term Structure of Interest Rates"</a> , with Kyu Ho Kang, <i>Under Review</i><br><br>"Estimating a Large Vector Autoregression of Yield Curve and Macroeconomic Variables with No-Arbitrage Restriction", with Kyu Ho Kang<br>- <b>Related Package</b> : GDTSM.jl (Julia-based Bayesian estimation and scenario analysis package for the Gaussian affine term structure model, handling extensive macro risks and lag terms)   |  |
| Other Packages                       | bayecon.matlab (Bayesian econometrics toolbox written in MATLAB)   |  |
| Conference and Seminar Presentations | <b>2023</b> Econometric Society Australasia Meeting, Sydney<br>SKKU-KAFE International Conference on Finance and Economics, Seoul<br>Brain Korea 21 FOUR Ph.D. conference, Seoul<br><br><b>2022</b> SoFiE Financial Econometrics School, Brussels<br>Econometric Society Australasia Meeting, Virtual<br>Asian Meeting of the Econometric Society in East and South-East Asia, Virtual<br>29th Annual Society for Nonlinear Dynamics and Econometrics Symposium, Virtual<br>5th International Conference on Econometrics and Statistics, Virtual<br>KEA 70th Anniversary International Conference, Virtual<br>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

**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  
The 1st KAIST-Korea-Yonsei Graduate Student Economics Conference, Seoul

## Research Experience

**Research Assistant**, Korea University  
Professor Kyu Ho Kang March 2018 - October 2021

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

## Teaching Experience

**Guest Lecturer**, Korea University  
MATLAB Tutorial for Graduate Freshmen May-June, November-December 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

**Empirical**  
Bayesian Econometrics, Machine Learning, Time Series, Econometrics  
(*Graduate and Undergraduate*)  
**Theoretical**  
Financial Economics, Asset Pricing, Monetary Economics, Quantitative Macroeconomics,  
Macroeconomics (*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 March 2018 - August 2023  
Visiting Research Scholarship, Brain Korea 21 FOUR September 2018 - October 2018

## Computer Skills

Julia, Python, gretl, MATLAB, Wolfram, L<sup>A</sup>T<sub>E</sub>X

Languages Korean (native), English (fluent)

Citizenship Republic of Korea (South Korea)

References [Kyu Ho Kang](#)  
Professor  
Department of Economics  
Korea University  
+82 (2) 3290-5132  
[kyuho@korea.ac.kr](mailto:kyuho@korea.ac.kr)

[Yunjong Eo](#)  
Professor  
Department of Economics  
Korea University  
+82 (2) 3290-2212  
[yunjong.eo@gmail.com](mailto:yunjong.eo@gmail.com)

[Young Min Kim](#)  
Associate Professor  
Department of International Trade  
Jeonbuk National University (JBNU)  
+82 (63) 270-4301  
[kimym.econ@gmail.com](mailto:kimym.econ@gmail.com)