

# Sun Ho Lee

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## Academic Position

Ph.D. student, Department of Economics  
Korea University, September 2019 - Present

## Education

**M.A.**, Economics, Korea University, August 2019  
**B.S.**, Business, Sungkyunkwan University, February 2017

## Research Interests

Bayesian Machine Learning, Asset Pricing, Macroeconometrics

## Programming Skills and Packages

Julia (excellent, for custom packages), Matlab (excellent), Python (advanced, for NN),  
Wolfram (intermediate)

- Bayecon-matlab: Bayesian econometrics toolbox written in Matlab

## Working Papers

- 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

## Conferences & Seminars

- **2022:** The 1st Winter Workshop in Recent Advances in Macroeconomics (Jan 20 - 21, 2022, Virtual); 29th Annual Society for Nonlinear Dynamics and Econometrics Symposium (Mar 10 - 11, 2022, Virtual); 5th International Conference on Econometrics and Statistics (June 4 - 6, 2022, Virtual); KEA 70th Anniversary International Conference (June 17 - 18, 2022, Virtual); SoFiE Financial Econometrics School (June 20 - 23, 2022, Brussels); Econometric Society 2022 Australasia Meeting (July 6 - 8, 2022, Virtual); The 16th International Symposium on Econometric Theory and Applications: SETA2022 (July 20 - 21, 2022, Virtual); 2022 Asian Meeting of the Econometric Society in East and South-East Asia (Aug 8 - 10, 2022, Virtual);

- **2021:** 2021 Korea's Allied Economic Associations Annual Meeting (Feb 4 - 5, 2021, Virtual); Western Economic Association International Annual Conference (June 27 - July 1, 2021, Virtual); Korean Economic Review International Conference 2021 (July 27 - 28, 2021, Virtual); AKES Korea and the World Economy XIX Conference (Aug 26 - 27, 2021, Busan);
- **2020:** KAIST-Korea-Yonsei workshop (Nov 06, 2020, KAIST); 2020 Korea International Economic Association Winter Conference (Dec 23, 2020, Virtual)

### **Awards and Fellowships**

- BK 21 KU Future Talent Fellowship, Korea University, 2022
- BK 21 The Best Research Proposal Award, Korea University, 2021
- BK 21 Graduate Student Fellowship, Korea University, 2018 - August 2023