

Sun Ho Lee

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| Contact Information | Korea University Department of Economics 145 Anam-ro Seongbuk-gu Seoul 02841, Korea | Cell: +82-10-6553-6602 E-mail: preference@korea.ac.kr Webpage: econpreference.github.io GitHub: github.com/econPreference |
| Education | Ph.D. in Economics, Korea University, February 2024 (expected) Dissertation Title: <i>Essays on Macro Risks in the Bond Market</i> Advisor: Kyu Ho Kang 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 | "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. | |
| Working Papers | "Global Factors in Inflation and Interest Rates" , with Kyu Ho Kang, <i>Revised and Resubmitted to Emerging Markets Finance and Trade</i> "Regime-Switching Macro Risks in the Term Structure of Interest Rates" , with Kyu Ho Kang, <i>Under Review</i> "Estimating a Large VAR of the Yield Curve and Macroeconomic Variables with the No-Arbitrage Restriction", with Kyu Ho Kang - Related Package : GDTSM.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) | |
| Other Packages | bayecon.matlab (Bayesian econometrics toolbox written in MATLAB) | |
| Conference and Seminar Presentations | 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

Research Experience

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

Research Assistant, Korea University
Professor Kyu Ho Kang Spring 2018 - Fall 2021

Teaching Experience

Guest Lecturer, Korea University
MATLAB Tutorial for Graduate Freshmen Spring - Fall 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 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)

Citizenship Republic of Korea (South Korea)

References [Kyu Ho Kang](#)
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