

Sun Ho Lee

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 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 Bayesian Econometrics	Spring - Fall 2021 January - February 2020
	Teaching Assistant , 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
	Teaching Assistant , Bank of Korea MATLAB Tutorial	Spring 2018
	Empirical Bayesian Econometrics, Machine Learning, Time Series, Econometrics (<i>Graduate and Undergraduate</i>) Theoretical Financial Economics, Asset Pricing, Monetary Economics, Quantitative Macroeconomics, Macroeconomics (<i>Graduate and Undergraduate</i>)	
Courses Available for Teaching		
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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