

Sun Ho Lee

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Academic Position

Ph.D. student, Department of Economics
Korea University, September 2019 - February 2024

Education

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

Research Interests

Bayesian Machine Learning, Asset Pricing, Monetary Policy, Macroeconometrics

Programming Skills and Packages

Julia (excellent, for custom models), Matlab (excellent),
Python (advanced, for neural networks), 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 revision

Publications

- “Analysis of the Regime-Switching Property of Unspanned Macro Risks in the Korean Yield Curve”, 2023, *Economic Analysis*, Vol. 29(3), The Economic Research Institute of the Bank of Korea, pp. 1-34

Conferences & Seminars

- **2023:** Econometric Society 2023 Australasia Meeting (August 7 - 10, Sydney)
- **2022:** The 1st Winter Workshop in Recent Advances in Macroeconomics (Jan 20 - 21, Virtual); 29th Annual Society for Nonlinear Dynamics and Econometrics Symposium (Mar 10 - 11, Virtual); 5th International Conference on Econometrics and Statistics (June 4 - 6, Virtual); KEA 70th Anniversary International Conference (June 17 - 18, Virtual); SoFiE Financial Econometrics School (June 20 - 23, Brussels); Econometric Society 2022 Australasia Meeting (July 6 - 8, Virtual); The 16th International Symposium on Econometric Theory and Applications: SETA2022 (July 20 - 21, Virtual); 2022 Asian Meeting of the Econometric Society in East and South-East Asia (Aug 8 - 10, Virtual);
- **2021:** 2021 Korea's Allied Economic Associations Annual Meeting (Feb 4 - 5, Virtual); Western Economic Association International Annual Conference (June 27 - July 1, Virtual); Korean Economic Review International Conference 2021 (July 27 - 28, Virtual); AKES Korea and the World Economy XIX Conference (Aug 26 - 27, Busan);
- **2020:** KAIST-Korea-Yonsei workshop (Nov 06, KAIST); 2020 Korea International Economic Association Winter Conference (Dec 23, 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