Sun Ho Lee

Contact Information	Korea University	Cell: +82-10-6553-6602
	Department of Economics	E-mail: preference@korea.ac.kr
	145 Anam-ro Seongbuk-gu	Webpage: econpreference.github.io
	Seoul 02841, Korea	GitHub: github.com/econPreference

Education

Ph.D. Economics, Korea University, February 2024 (expected)
  Dissertation Title: *Essays on Macro Risks in the Bond Market*
  Advisor: Kyu Ho Kang

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

Research Fields

Primary: Bayesian Machine Learning, Term Structure of Interest Rates
Secondary: Asset Pricing, Monetary Policy

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, *Revise and Resubmit* at **Emerging Markets Finance and Trade**

"Regime-Switching Macro Risks in the Term Structure of Interest Rates", with Kyu Ho Kang, *Under Review*

Work in Progress

"Estimating a Large Vector Autoregression of Yield Curve and Macroeconomic Variables with No-Arbitrage Restriction", with Kyu Ho Kang

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

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

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

    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

Computer Skills   Julia, Matlab, Python, Wolfram, LaTeX

Packages   bayecon.matlab (Bayesian econometrics toolbox written in Matlab)

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

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

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