

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. Economics, Korea University, February 2024 (expected) Dissertation Title: <i>Essays on Macro Risks in the Bond Market</i> 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, <i>Revise and Resubmit at 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>	
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 Bayesian Econometrics	May-June, November-December, 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

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

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