

# Sun Ho Lee

October 2023

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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 standard or pre-trained models), 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