

THOMAS G. CHOI

GYU JIN CHOI

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EDUCATION

University of Illinois at Urbana-Champaign	<i>Illinois, USA</i>
Ph.D., Economics	<i>2023 - Present</i>
Sungkyunkwan University (SKKU)	<i>Seoul, Republic of Korea</i>
M.A., Economics	<i>2021 - 2023</i>
Sungkyunkwan University (SKKU)	<i>Seoul, Republic of Korea</i>
B.A., Economics and B.S., Data Science	<i>2015 - 2021</i>

FIELD OF INTERESTS

Econometrics, Financial Econometrics, Finance, Machine Learning

PUBLICATIONS

"Forecasting Stock Market Volatility : A Sentiment Based Approach" (with Changsik Kim),
Journal of Economic Theory and Econometrics, Vol. 35, P.29-58, 2024

WORK IN PROGRESS

"Modeling Firm-Level Credit Spread using Quantile Interactive Fixed Effects"

RESEARCH ASSISTANT

Research Assistant of Prof. Jihyung Lee (UIUC)	<i>Aug. 2024 - Present</i>
University of Illinois at Urbana-Champaign	
Research Assistant of Prof. Changsik Kim (Sungkyunkwan University)	<i>Sep. 2021 - May. 2023</i>
Sungkyunkwan University	
<ul style="list-style-type: none">Analyzing and estimating bid-rigging overcharges for government procurement Korea Water Resources CorporationForecasting mobile, landline, and internet phone subscribers Korea Information Society Development InstituteForecasting nuclear, coal, and LNG utilization rate using machine learning models Korea Gas Corporation	
Research Assistant for the Center for Econometrics Research	<i>Jul. 2022 - Sep. 2022</i>
Sungkyunkwan University	
<ul style="list-style-type: none">Forecasting Samsung global mobile phone demand and estimating product life cycle Samsung Electronics	

Research Assistant of Prof. Yongok Choi (Chung-Ang University)

May. 2021 - Jun. 2022

Chung-Ang University

- Managing database and data pre-processing for forecasting long-run energy demand
Korea Gas Corporation

TEACHING ASSISTANT

(Undergraduate) **Economic Statistics 2** at *UIUC*

Fall 2024 - Present

(Graduate) **Econometrics 1** at *SKKU*

Fall 2022

(Graduate) **Machine Learning and Economic Forecasting** at *SKKU*

Spring 2022

(Undergraduate) **Econometrics** at *SKKU*

Spring 2022

(Undergraduate) **Statistical Analysis for Economics** at *SKKU*

Fall 2021

(Undergraduate) **Principles of Economics** at *SKKU*

Fall 2021

HONORS AND SCHOLARSHIPS

Brain Korea 21 Research Scholarship

Sungkyunkwan University

2021-2023

SKKU Magna Cum Laude

Sungkyunkwan University

2021

Academic Excellence Scholarship

Sungkyunkwan University

2019

OTHER EXPERIENCE

Sergeant, Korean Augmentation To the United States Army

68W, 121st Combat Support Hospital, 65th Medical Brigade, Eighth United States Army

2016 - 2018

OTHER INFORMATION

Citizenship

United States, Republic of Korea

Computer Skills

Python, R, MATLAB

Language

English (Fluent), Korean (Native)