

THOMAS G. CHOI

GYU JIN CHOI

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EDUCATION

University of Illinois at Urbana-Champaign Ph.D., Economics	<i>Illinois, USA</i> <i>2023 - Present</i>
Sungkyunkwan University (SKKU) M.A., Economics	<i>Seoul, Republic of Korea</i> <i>2021 - 2023</i>
Sungkyunkwan University (SKKU) B.A., Economics and B.S., Data Science	<i>Seoul, Republic of Korea</i> <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) Aug. 2024 - Present
University of Illinois at Urbana-Champaign

Research Assistant of Prof. Changsik Kim (Sungkyunkwan University) Sep. 2021 - May. 2028
Sungkyunkwan University

- Analyzing and estimating bid-rigging overcharges for government procurement
Korea Water Resources Corporation
- Forecasting mobile, landline, and internet phone subscribers
Korea Information Society Development Institute
- Forecasting nuclear, coal, and LNG utilization rate using machine learning models
Korea Gas Corporation

Research Assistant for the Center for Econometrics Research Jul. 2022 - Sep. 2022
Sungkyunkwan University

- Forecasting Samsung global mobile phone demand and estimating product life cycle
Samsung Electronics

Research Assistant of Prof. Yongok Choi (Chung-Ang University)	<i>May. 2021 - Jun. 2022</i>
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	<i>Fall 2024 - Present</i>
(Graduate) Econometrics 1 at SKKU	<i>Fall 2022</i>
(Graduate) Machine Learning and Economic Forecasting at SKKU	<i>Spring 2022</i>
(Undergraduate) Econometrics at SKKU	<i>Spring 2022</i>
(Undergraduate) Statistical Analysis for Economics at SKKU	<i>Fall 2021</i>
(Undergraduate) Principles of Economics at SKKU	<i>Fall 2021</i>

HONORS AND SCHOLARSHIPS

Brain Korea 21 Research Scholarship	
Sungkyunkwan University	<i>2021-2023</i>
SKKU Magna Cum Laude	
Sungkyunkwan University	<i>2021</i>
Academic Excellence Scholarship	
Sungkyunkwan University	<i>2019</i>

OTHER EXPERIENCE

Sergeant, Korean Augmentation To the United States Army	
68W, 121st Combat Support Hospital, 65th Medical Brigade, Eighth United States Army	<i>2016 - 2018</i>

OTHER INFORMATION

Citizenship	United States, Republic of Korea
Computer Skills	Python, R, MATLAB
Language	English (Fluent), Korean (Native)