THOMAS G. CHOI

GYU JIN CHOI

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EDUCATION

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

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

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. 2023*
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)*   *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*
(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 Stipend Initiative 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
Language	English (Fluent), Korean (Native)