Hee Soo Kim last revised: September 7, 2024

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Indiana University, 100 S Woodlawn Ave, Bloomington, IN 47405

#### FIELDS OF INTERESTS

Climate-Macro, Applied Time-Series Econometrics, Bayesian Econometrics

### **EDUCATION**

**Ph.D.** Economics, Indiana University, expected May 2025

Main advisor: Prof. Christian Matthes

References: Prof. Yoosoon Chang, Prof. Laura Liu (Pitt), Dr. Toan Phan (Richmond Fed)

- M.A. Statistics, Ewha Womans University, 2018
- **B.A.** Economics (Summa Cum Laude), Ewha Womans University, 2015

#### **PUBLICATIONS**

"Forecast of realized covariance matrix based on asymptotic distribution of the LU decomposition with an application for balancing minimum variance portfolio" with Dong Wan Shin, *Applied Economics Letters* (2019)

#### WORKING PAPERS

"Severe Weather and the Macroeconomy" with Christian Matthes and Toan Phan (Cond. Accepted, AEJ:Macro)

"On the Macro Impact of Extreme Climate Events in Central America: A Higher Frequency Investigation" with Carlos Chaverri; Emilio William Fernandez Corugedo; Pedro Juarros, *IMF Working Paper No. 2022/237* (2022)

"Are the Effects of a US Financial Shock on non-US Countries Asymmetric?"

#### PROFESSIONAL EXPERIENCES

Referee: Environmetrics

Summer Intern at the International Monetary Fund (Western Hemisphere Department) Summer 2022

#### CONFERENCES AND SEMINARS

(\* denotes presentation, otherwise co-author attendee)

2024 (including scheduled): Macro Brownbag (Indiana University)\*, Midwest Economics Association Conference\*

2022: IMF Departmental Seminar (WHD)\*

2021: Richmond Fed Brownbag, CEBRA Annual Meeting, Econometrics Models of Climate Change Conference (EMCC), IWH Environmental Macro Workshop, (EC)^2 Conference, Climate Reading Group\*, Macro Brownbag (Indiana University)\*

2020: Hoosier Economics Conference (Indiana University)\*, Macro Brownbag (Indiana University)\*

### TEACHING & RESEARCH EXPERIENCE

**Indiana University** 

RA

Instructor Econometric Theory & Practice II (Graduate) SP23

Statistical Analysis for Business & Economics FA19 - SP22 for Prof. Christian Matthes Summer 2020

GA Introduction to Microeconomics FA18

Ewha Womans University

Sep 2015 - Dec 2016

TA Statistics for Management and Economy

Matrix Algebra Statistics II

# HONORS, AWARDS, SCHOLARSHIPS, AND FELLOWSHIPS

Alumni Associate Instructor Award for Excellence in Teaching, Indiana University	Spring 2024
H H Crawford Graduate Top-up Fellowship, Indiana University	Spring 2023
Lloyd Orr Dissertation Fellowship (first-time recipient), Indiana University	Fall 2022
Department of Economics Graduate Assistantship, Indiana University	2018-present
Top-up Fellowship, Indiana University	2018-2019
2nd prize Poster Award, Korea Statistical Society Conference	2017
Admissions Scholarship, Ewha Womans University	2015-2017
Brain Korea 21, Ewha Womans University	2015-2017
Honors Scholarship, Ewha Womans University	2011-2015

# **SKILLS**

Computations: Matlab, R, Stata, Python

Language: Korean(native), English(fluent)