

# Hee Soo Kim

last revised: March 26, 2024

Indiana University,  
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## FIELDS OF INTERESTS

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

## EDUCATION

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### Indiana University, USA

*Ph.D. in Economics*

*Aug 2018 - Expected May 2025*

- Advisor: Christian Matthes

### Ewha Womans University, Seoul, South Korea

*M.A. in Statistics*

*Sep 2015 - Feb 2018*

- Advisor: Dong Wan Shin

- Thesis: “Forecast of realized covariance matrix based on asymptotic distribution of the LU decomposition with an application for balancing minimum variance portfolio”

*B.A. in Economics (Summa Cum Laude)*

*Mar 2011 - Feb 2015*

- Undergraduate Thesis: “Effects of Abenomics on Japan’s money market, exchange rate, GDP, and other countries’ trade flows and financial flows”

## PUBLICATIONS

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“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

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“Severe Weather and the Macroeconomy” with Christian Matthes and Toan Phan (*R & R*, *A EJ: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* (2022) [[Link](#)]

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

## PROFESSIONAL EXPERIENCE

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

## CONFERENCES AND SEMINARS

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

2024: 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

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### Indiana University

Instructor	Econometric Theory & Practice II (Graduate)	SP23
	Statistical Analysis for Business & Economics	FA19 - SP22
RA	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

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

## SKILLS

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Computations: Matlab, R, Python, Stata

Language: Korean(native), English(fluent)