

Hee Soo Kim

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Indiana University,
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Bloomington, IN 47405

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FIELDS OF INTERESTS

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

EDUCATION

Indiana University, USA

Ph.D. in Economics

Aug 2018 - Expected May 2024

- 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

“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 (*R & R, 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* (2022) [[Link](#)]

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

PROFESSIONAL EXPERIENCE

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

CONFERENCES AND SEMINARS

(* denotes presentation, otherwise co-author attendee)

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

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

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

Computations: Matlab, R, Python, Stata

Language: Korean(native), English(fluent)