Curriculum Vitae

Myong Jong(MJ) Shin

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Placement Coordinator: Elizabeth Bolyard   Email: econgrad@iu.edu || Phone: (+1)812-855-8453

EDUCATION

Indiana University Bloomington   Bloomington, IN
Doctor of Philosophy in Economics   *Aug. 2016 – May 2023(expected)*

Indiana University Bloomington   Bloomington, IN
Master of Arts in Economics   *Aug. 2016 – March 2019*

Soongsil University   Seoul, South Korea
Bachelor of Arts in Economics   *March. 2010 – February 2016*

RESEARCH FIELDS AND INTERESTS

Financial Econometrics, Applied Machine Learning, Big Data Analysis, Macroeconometrics

WORKING PAPERS

Title: **Empirical investigation on supervised machine learning models predicting equity risk premium**(*Job Market Paper*)

Abstract: We examine the performance of supervised machine learning models in forecasting multi-horizon firm-level equity risk premium. US monthly data from Gu, Kelly, and Xiu (2020), a panel of firm-level US financial characteristics and macroeconomic predictors from March 1957 to December 2016 is used. To access performance we first test for equal predictive ability model pairs and check their out-of-sample fit. Second, we compare across all models jointly and find the model with superior predictive ability. Finally we test for conditional superior predictive ability(CSPA) across models jointly, where a model's CSPA is conditional on a prior chosen state variable. Among the models tested, we find that generally, partial least squares and random forest show best predictive ability. periods. Among the models tested, we find that partial least squares and random forest have SPA and CSPA over other models.

TEACHING EXPERIENCE

Associate Instructor
Indiana University Bloomington

- M524 Financial Econometrics(graduate course)   Fall 2021
- E370 Statistical Analysis For Business and Economics   Fall 2022, Spring 2021, Spring & Fall 2020, Fall 2019
- E344 Health Economics   Spring 2019
- E201 Intro to Microeconomics   Fall 2018

Teaching Assistant
Indiana University Bloomington

- E671 Econometrics 3(graduate course)   Spring 2022
- E202 Intro to Macroeconomics   Spring 2018
- E201 Intro to Microeconomics   Fall 2017

Grading Assistant
Indiana University Bloomington

- E202 Intro to Macroeconomics   Spring 2017
- E370 Statistical Analysis For Business and Economics   Fall 2016

Programming/Data experience

Programming: Matlab, R, STATA, Python(tensorflow, scikit-learn), C, C++, LaTeX
Data: High Performance Computing(Slurm), Bloomberg, Datastream, WRDS

Honors and Awards

H. Crawford Graduate Top-up Fellowship	Fall 2022
Soongsil Scholarship	Fall 2019, Spring 2020
Indiana University Graduate Assistantship	Fall 2016 – Fall 2022

Presentations

2022 KAEA virtual conference	Fall 2022
92nd SEA Annual Meeting (Accepted, Fort Lauderdale, FL)	Fall 2022
Macro Brownbag (Indiana University Bloomington)	Fall 2022
Hoosier Economics Conference (Indiana University)	Fall 2020

Other Information

Citizenship : Republic of Korea(F1-visa: STEM certified 3-year OPT)
Language : Korean (native), English (fluent)
Military Service : Aug 2011 – May 2013
Year of birth: 1991

References

Department of Economics, Indiana University

- Dr. Ke-li Xu (Committee chair)

  Email: kelixu@indiana.edu
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- Dr. Laura Liu (Committee member)

  Email: lauraliu@iu.edu
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- Dr. Ruli Xiao (Committee member)

  Email: rulixiao@iu.edu
  Phone: (+1)812-855-3213

- Dr. Nastassia Krukava (Teaching)

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  Phone: (+1)812-855-8078