

SEUNGEUN (ELLEN) LEE

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EDUCATION

Ph.D. Candidate in Economics <i>University of Maryland at College Park</i>	2018 - present
M.A. in Economics <i>Seoul National University</i>	2016 - 2018
B.S. in Mathematics & B.A. in Economics First class honors <i>Sogang University</i>	2012 - 2016

EXPERIENCE

Research Officer Front Office <i>International Monetary Fund (IMF)</i>	Jan 2021 - present
<ul style="list-style-type: none">Global Health and Pandemic Response Task Force (GHP) Pandemic website<ul style="list-style-type: none">Established COVID-19 datasets for 200 countries by collecting data from 36 different sourcesManaged multiple daily/weekly dashboards that track and present analyses about COVID-19Developed automated updating processes using Python that reduced updating hours by 90%Integrated Policy Framework<ul style="list-style-type: none">Conducted quantitative simulations of a multi-country integrated policy modelAnalyzed the effects of capital controls in emerging market countries on the rest of the worldCollaborated with a software engineer and economists, presenting simulation results twice a week	
Instructor Intermediate Macroeconomic Analysis <i>University of Maryland at College Park</i>	Summer 2020, 2021
Teaching Assistant <i>Seoul National University</i>	2016 - 2018
<ul style="list-style-type: none">Advised 91 to 127 graduate students as a teaching assistant for Graduate/Applied Macroeconomics courses	

RESEARCH PAPERS

Dollar Invoicing and the Global Financial Cycle (*work in progress*)

- Presented three stylized facts on dynamic linkages between dollar shares of invoicing and borrowing of exporters
- Developed a theoretical model that explains the mechanism behind the observation of a time-varying co-movement between dollar invoicing/borrowing and the Volatility Index (VIX)
- Studied the role of endogeneity in invoicing currency in amplifying the impacts of a global risk shock on emerging market countries

Corporate Cross-border Borrowing and Macroprudential Policy (*working paper*)

- Empirically examined the effectiveness of macroprudential policy measures (MPMs) in mitigating the increases of corporate loans to a US monetary expansion using a triple difference-in-difference method
- Found that MPMs' effect of mitigating the increases in loans is dampened by 0.14pp with a one unit increase in a foreign loan share. Introducing capital controls could help in reducing the dampening effect by 0.23pp

The Yield Curve and Monetary Policy in a Small Open Economy (*pre-doctoral*)

- Analyzed common movements among the yield curves of 6 small open countries using a dynamic factor model
- Estimated a structural VAR model to find that the high yield curve correlations with the US reduce the impacts of domestic monetary expansion on output and inflation in small open countries

PROJECT

Music Recommendation System

- Built a hybrid recommendation system using The Echo Nest Taste music data consisting of one million records
- Created a system that combines a singular value decomposition (SVD) model and content-based recommendation that features an F1 score of 99%

SKILLS & PROFESSIONAL TRAINING

Applied Data Science Program <i>MIT Professional Education</i>	July - October 2022
<ul style="list-style-type: none">Covered supervised/unsupervised learning, machine learning, decision trees, random forests, and deep learning	
Skills: Python, SQL, R, MATLAB, Stata, Tableau, HTML, LaTeX	
Languages: English (fluent), Japanese (intermediate), Korean (native)	