Sung Hoon Choi

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Employment

Assistant Professor, Department of Economics, University of Connecticut — August 2021–

Education

Ph.D. in Economics, Rutgers University — 2021

Dissertation Title: *"Three Essays on Large Panel Data Econometrics"*

M.A. in Applied Statistics, Yonsei University — 2016

B.A. in Statistics, University of California at Berkeley — 2013

Research Interests

Econometric Theory, Financial Econometrics, Machine Learning, Forecasting

Concentration: high-dimensional data, high-frequency data, factor model

Working Papers

"Cubic-based Prediction Approach for Large Volatility Matrix using High-Frequency Financial Data," with Donggyu Kim.

"Matrix-based Prediction Approach for Intraday Instantaneous Volatility Vector," with Donggyu Kim, R&R at Journal of Business & Economic Statistics.

Publications

"Large Global Volatility Matrix Analysis Based on Observation Structural Information," with Donggyu Kim, *Econometric Theory*, forthcoming.

"Large Volatility Matrix Analysis Using Global and National Factor Models," with Donggyu Kim, *Journal of Econometrics*, 235, 1917-1993 (2023).

"Feasible Weighted Projected Principal Component Analysis for Semiparametric Factor Models," *The Econometrics Journal*, 26, 215-234 (2023).

"Standard Errors for Panel Data Models with Unknown Clusters," with Jushan Bai and Yuan Liao, *Journal of Econometrics*, 240, 105004 (2024).

"Feasible Generalized Least Squares for Panel Data with Cross-sectional and Serial Correlations," with Jushan Bai and Yuan Liao, *Empirical Economics*, 60(1), pp. 309-326 (2021).

"Tree Size Determination for Classification Ensemble," with Hyunjoong Kim, *Journal of the Korean Data and Information Science Society*, 27(1), 255-264. (2016, Pre-doctoral)

Teaching

University of Connecticut — 2021 –

- Econ 6310 (PhD, Econometrics I)
- Econ 6312 (PhD, Econometrics III) ×2
- Econ 3322/5322 (UG/MSQE, Python for Economists) ×5

Rutgers University — 2019

- Advanced Economic Statistics – Graduate course (Lecturer for recitation)

Presentations

CFE 2024 (London, scheduled), SEA 94th Annual Meeting, EcoSta 2024 (session organizer) 2024

Auburn University, Greater New York Metropolitan Area Econometrics Colloquium (Brown), International Conference on Computational and Financial Econometrics (Berlin, CFE 2023) 2023

SEA 92nd Annual Meeting, KAEA-VSS, International Conference on Econometrics and Statistics (EcoSta 2022) 2022

University of Connecticut, Queen Mary University of London, National Taiwan University, HKUST (GZ), Bank of Korea, KDI, KIEP 2021

Econometrics Seminar, Rutgers University 2020

Service Activities

Referee for *Journal of Econometrics, Journal of Financial Econometrics, Biometrika*

Departmental – Department of Economics, University of Connecticut

- Co-organizer of Econometrics Lunch Seminar 2021 –
- PhD Adimssions Committee 2021 –
- Quantitative Masters (MSQE) Degree Committee 2021 –

School – College of Liberal Arts and Sciences (CLAS), University of Connecticut

- CLAS Diversity, Equity, and Inclusion Committee 2022 – 2023

Ph.D. Students (Committee member)

- Xuejian Gong, Ziyun Wu, Ruohan Huang, Chun Li 2023
- Dingxian Cao, Zhenhao Gong 2022

Honors and Awards

Alfred S. Eichner Prize in Economics, Rutgers University 2020

- *In recognition of path-breaking and innovative dissertation research.*

Hiroki Tsurumi Graduate Dissertation Award, Rutgers University 2020

- *In recognition of excellence in PhD dissertation research in econometrics.*

Professional Development Fund Award, Rutgers University 2018

Teaching Assistantship, Rutgers University 2017 – 2021

Teaching and Research Assistantship, Yonsei University 2014 – 2016

Dean's List, University of California at Berkeley 2013

Skills and Personal

Programs: Matlab, Python, R, Stata, Gauss, LaTeX

Languages: English (fluent), Korean (native)

Certificates: Society of Actuary – P, FM, VEE ECON, VEE CORPFIN

Military Service: Sergeant, Republic of Korea Army 2011 – 2013

Last Updated: December 2024