SUNG HOON CHOI

University of Connecticut
Department of Economics
365 Fairfield Way, U-1063
Storrs, CT 06269-1063

Phone: (860) 486-9076
E-mail: sung_hoon.choi@uconn.edu
Website: https://sites.google.com/view/sung-hoon-choi

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, large panel data and factor models

PUBLICATIONS

"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*, In press.

"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)

WORKING PAPERS

"Large Volatility Matrix Analysis Based on Observation Structural Information," with Donggyu Kim.

TEACHING

University of Connecticut   2021 –
   - Econ 6310 (PhD, Econometrics I)
   - Econ 6312 (PhD, Econometrics III) ×2
   - Econ 3322/5322 (UG/MSQE, Python for Economists) ×4

Rutgers University   2019
   - Advanced Economic Statistics – Graduate course (Lecturer for recitation)

PRESENTATIONS

Auburn University, Greater New York Metropolitan Area Econometrics Colloquium (Brown, scheduled), Computational and Financial Econometrics (CFE 2023, scheduled)   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

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

References

Professor Yuan Liao (Chair)
Rutgers University
yuan.liao@rutgers.edu
(848) 932-8621

Professor Jushan Bai
Columbia University
jb3064@columbia.edu
(212) 854-8033

Professor Norman Swanson
Rutgers University
nswanson@economics.rutgers.edu
(848) 932-7432

Professor John Landon-Lane
Rutgers University
lane@economics.rutgers.edu
(848) 932-8657

Last Updated: September 2023