

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

“Feasible Weighted Projected Principal Component Analysis for Semiparametric Factor Models”,
The Econometrics Journal, accepted.
“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), (2021), pp. 309-326.
“Tree Size Determination for Classification Ensemble,” with Hyunjoong Kim, 2016, *Journal of the
Korean Data and Information Science Society*, 27(1), 255-264. (Pre-doctoral)

WORKING PAPERS

“Large Volatility Matrix Analysis Using Global and National Factor Models,” with Donggyu Kim,
R & R at *Journal of Econometrics*.

TEACHING

University of Connecticut 2021 –
• Econ 6312 (PhD, Econometrics III)
• Econ 3322/5322 (UG/MSQE, Python for Economists) ×2
Rutgers University 2019
• Advanced Economic Statistics – Graduate course (Lecturer for recitation)

PRESENTATIONS

Southern Economic Association (scheduled), KAEA (scheduled), International Conference on Econometrics and Statistics (EcoSta 2022) 2022

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| 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

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|---|-----------------|
| Departmental – Department of Economics, University of Connecticut | |
| • Co-organizer of Econometrics Lunch Seminar | 2021 – |
| • PhD Admissions 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 – |
| Ph.D. Students (Committee member) | |
| • Xuejian Gong, Ziyun Wu, Ruohan Huang, Chun Li | 2023 (expected) |
| • Dingxian Cao, Zhenhao Gong | 2022 |

HONORS AND AWARDS

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|---|-------------|
| Alfred S. Eichner Prize in Economics, Rutgers University | 2020 |
| • <i>In recognition of path-breaking and innovative dissertation research.</i> | |
| Hiroki Tsurumi Graduate Dissertation Award, Rutgers University | 2020 |
| • <i>In recognition of excellence in PhD dissertation research in econometrics.</i> | |
| 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

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| Programs: Matlab, Python, R, Stata, Gauss, L ^A T _E X | |
| 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

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