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