

# 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](mailto: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

“Standard Errors for Panel Data Models with Unknown Clusters,” with Jushan Bai and Yuan Liao, *Journal of Econometrics*, forthcoming.  
“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

“Feasible Weighted Projected Principal Component Analysis for Factor Models with an Application to Bond Risk Premia”  
“Large Volatility Matrix Analysis Using Global and National Factor Models,” with Donggyu Kim

## TEACHING EXPERIENCE

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

## RESEARCH EXPERIENCE

Research Assistant for Prof. John Landon-Lane, Rutgers University	2020
Research Assistant for Prof. Hyunjoong Kim, Yonsei University	2014 – 2016
Research Assistant, Actuaries Department, KPMG Korea	2010

## HONORS AND AWARDS

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

## PRESENTATIONS

Southern Economic Association (scheduled), 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

## SKILLS AND PERSONAL

Programs: Matlab, Python, R, Stata, Gauss, L <sup>A</sup> T <sub>E</sub> 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](mailto:yuan.liao@rutgers.edu)  
(848) 932-8621

### Professor Norman Swanson

Rutgers University  
[nswanson@economics.rutgers.edu](mailto:nswanson@economics.rutgers.edu)  
(848) 932-7432

### Professor Jushan Bai

Columbia University  
[jb3064@columbia.edu](mailto:jb3064@columbia.edu)  
(212) 854-8033

### Professor John Landon-Lane

Rutgers University  
[lane@economics.rutgers.edu](mailto:lane@economics.rutgers.edu)  
(848) 932-8657

*Last Updated: June 2022*