

# 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: “ <i>Three Essays on Large Panel Data Econometrics</i> ”	
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

## WORKING PAPERS

“Feasible Weighted Projected Principal Component Analysis for Factor Models with an Application to Bond Risk Premia”  
“Factor Augmented Neural Network for Forecasting Using Many Predictors” (Work in Progress)

## 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*, forthcoming.  
“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)

## 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

## TEACHING EXPERIENCE

Lecturer (for recitation), Rutgers University	2019
• Advanced Economic Statistics – Graduate course	
Teaching Assistant, Rutgers University	2017 - Present
• Financial Economics (x3), Advanced Cross-sectional and Panel Econometrics, Introduction to Microeconomics, Introduction to Macroeconomics, Environmental Economics	
Teaching Assistant, Yonsei University	2014 - 2016
• Data Mining (x3), Introduction to Statistics (x2) – Graduate courses	

## 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

## SEMINARS AND CONFERENCES

Econometrics Seminar, Rutgers University	2020
University of Connecticut, Queen Mary University of London, Bank of Korea, HKUST (GZ), National Taiwan University, KDI, KIEP	2021

## 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

*Last Updated: June 2021*