

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, 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
(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

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 ^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

Last Updated: June 2021