

Sunho Lee

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Current Position

Economist, Research Department, Bank of Korea, June 2024 - Present

Education

Ph.D., Economics, Korea University, February 2024

M.A., Economics, Korea University, August 2019

B.B.A., Business Administration, Sungkyunkwan University, February 2017

Research Fields

Machine Learning, Bayesian Econometrics, Financial Economics, Monetary Economics, Empirical Macroeconomics

Working Papers

- “A Bayesian Large Vector Autoregression of the Yield Curve and Macroeconomic Variables with No-Arbitrage Restriction”, with Kyu Ho Kang, *under review*
 - **Related Package:** TermStructureModels.jl
(Julia-based Bayesian estimation and scenario analysis package for the Gaussian affine term structure model, capable of incorporating numerous macro risks and lag terms)
- “Regime-Switching Macro Risks in the Term Structure of Interest Rates”, with Kyu Ho Kang, *under review*
- “Global Factors in Inflation and Interest Rates”, with Kyu Ho Kang, *under review*

Publications

- “Analysis of the Regime-Switching Property of Unspanned Macro Risks in the Korean Yield Curve”, 2023, *Economic Analysis*, 29(3), 1-34, publisher: Bank of Korea.

Other Packages

- bayecon.matlab (Bayesian econometrics toolbox written in MATLAB)

Conferences & Seminars

- **2024:** Korea's Allied Economic Associations Annual Meeting, Seoul
Korean Econometric Society Summer Conference, Seoul
- **2023:** Econometric Society Australasia Meeting, Sydney
SKKU-KAFE International Conference on Finance and Economics, Seoul
Brain Korea 21 FOUR Ph.D. conference, Seoul
- **2022:** SoFiE Financial Econometrics School, Brussels
Econometric Society Australasia Meeting, Virtual
Asian Meeting of the Econometric Society in East and South-East Asia, Virtual
29th Annual Society for Nonlinear Dynamics and Econometrics Symposium, Virtual
5th International Conference on Econometrics and Statistics, Virtual
KEA 70th Anniversary International Conference, Virtual
16th International Symposium on Econometric Theory and Applications, Virtual
1st Winter Workshop in Recent Advances in Macroeconomics, Virtual
Brain Korea 21 FOUR Ph.D. conference, Seoul
- **2021:** Western Economic Association International Annual Conference, Virtual
Korea's Allied Economic Associations Annual Meeting, Virtual
Korean Economic Review International Conference 2021, Virtual
AKES Korea and the World Economy XIX Conference, Busan
Brain Korea 21 FOUR Ph.D. conference, Virtual
- **2020:** Korea International Economic Association Winter Conference, Virtual
1st KAIST-Korea-Yonsei Graduate Student Economics Conference, Seoul

Awards and Fellowships

- KU Future Talent Fellowship, Korea University, February 2022
- The Best Research Proposal Award, Korea University, November 2021
- Research Scholarship, Brain Korea 21 FOUR, Spring 2018 - Spring 2023
- Visiting Research Scholarship, Brain Korea 21 FOUR, September 2018 - October 2018

Computer Skills

Julia, Python, gretl, MATLAB, Wolfram Language, L^AT_EX

Languages

Korean (native), English (fluent)