

YOOKYUNG JULIA KOH

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EDUCATION

Ph.D. in Economics, McGill University

May 2024

Dissertation: “Inference for Models with Mixed-Frequency Data”

Supervisor: Prof. Sílvia Gonçalves

Examiners: Prof. Eric Ghysels, Prof. John Galbraith,

B.A and M.A. in Economics, Ewha Womans University

2018

EMPLOYMENT

Assistant Professor, Department of Econometrics & Operations Research, Tilburg University

RESEARCH FIELDS

Econometrics, Time-Series Analysis, Financial Economics

WORKING PAPERS

“Bootstrap Inference for Group Factor Models”, with Sílvia Gonçalves and Benoit Perron, Halbert White Memorial Lecture, Journal of Financial Econometrics, forthcoming.

WORKING PAPERS

“Inference for Factor-MIDAS Regression Models”

WORK IN PROGRESS

“ Bootstrapping Factor Models with Sparse VAR Idiosyncratic Errors”, with Sílvia Gonçalves and Benoit Perron.

“ Prediction Intervals for Nonlinear Factor-Augmented Regression Models”.

TEACHING EXPERIENCE

Tilburg University

Data Analytics for Non-Life Insurance

Fall 2024

Introduction Asset Pricing

Spring 2025

McGill University - Lecturer

Mathematics for Economists (graduate)

Summer 2022, 2023

Economic Statistics (undergraduate)

Spring 2023

Econometrics 2 Honours (undergraduate)

Winter 2022

CONFERENCE AND SEMINAR PRESENTATIONS

- 2024 European Economic Association-European meeting of the Econometric Society, August
Universitat Pompeu Fabra, January
Tilburg University, January
Dalhousie University, January
- 2023 Canadian Econometrics Study Group , October
Econometric Society North American Summer Meeting, June
Society of Financial Econometrics, June
CIREQ Econometrics Conference, May
Virtual Workshop for Junior Researchers in Time Series, April
CIREQ, McGill University, April
- 2022 International Symposium on Econometric Theory and Applications, July
Canadian Economic Association, June
CIREQ, McGill University, April

GRANTS AND AWARDS

- 2018 - 2024 Graduate Excellence Award, McGill University

LANGUAGES

English, Korean, French

CITIZENSHIP/PERMANENT RESIDENCE

South Korea (citizen), Canada (permanent residence)

Updated on August 29, 2024
in Tilburg, Netherlands.