

# YOOKYUNG JULIA KOH

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## EMPLOYMENT

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

*Sep 2024 - present*

## EDUCATION

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Ph.D. in Economics, McGill University, Montréal, Canada

*Sep 2018 - Aug 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*

## RESEARCH FIELDS

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Econometrics, Time-Series Analysis, Financial Economics

## PUBLICATIONS

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“Bootstrap Inference for Group Factor Models”, with Sílvia Gonçalves and Benoit Perron, 2025, Halbert White Memorial Lecture, Journal of Financial Econometrics.

## WORKING PAPERS

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“Inference for Factor-MIDAS Regression Models”, 2025, submitted.

“Factor Inference under Common Components in Volatility”, with Sílvia Gonçalves and Benoit Perron, 2025.

“A practitioner’s guide to bootstrap inference for factor models”, with Sílvia Gonçalves and Benoit Perron, 2025.

## WORK IN PROGRESS

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“Factor-augmented sparse logistic MIDAS regression”, with Jad Beyhum and Jonas Striaukas.

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

## TEACHING EXPERIENCE

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### Tilburg University

Data Analytics for Non-Life Insurance

Introduction Asset Pricing

*Fall 2024, Fall 2025*

*Spring 2025*

### McGill University - Lecturer

Mathematics for Economists (graduate)

*Summer 2022, 2023*

## CONFERENCE AND SEMINAR PRESENTATIONS

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|------|---|
| 2026 | Women in Econometrics Conference, June (scheduled)<br>Encounters in Econometric Theory, May (scheduled)   |
| 2025 | International Joint Conference CFE-CMStatistics, December<br>University of Amsterdam, March   |
| 2024 | Aarhus Workshop in Econometrics, October<br>European Economic Association-European meeting of the Econometric Society, August<br>Universitat Pompeu Fabra, January<br>Tilburg University, January<br>Dalhousie University, January  |
| 2023 | Canadian Econometrics Study Group , October<br>Econometric Society North American Summer Meeting, June<br>Society of Financial Econometrics, June<br>CIREQ Econometrics Conference, May<br>Virtual Workshop for Junior Researchers in Time Series, April<br>CIREQ, McGill University, April |
| 2022 | International Symposium on Econometric Theory and Applications, July<br>Canadian Economic Association, June<br>CIREQ, McGill University, April  |

## REFEREEING

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- Journal of Econometrics  
Journal of Business and Economic Statistics

## CONFERENCE ORGANIZATION

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- Netherlands Econometrics Study Group (NESG), Tilburg (scheduled for May 2026).

## GRANTS AND AWARDS

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- 2018 - 2024 Graduate Excellence Award, McGill University

## LANGUAGES

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- English, Korean, French

## CITIZENSHIP/PERMANENT RESIDENCE

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- South Korea (citizen), Canada (permanent residence)