

YOOKYUNG JULIA KOH

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EMPLOYMENT

Assistant Professor, Department of Econometrics & Operations Research, Tilburg University *Sep 2024 - present*

EDUCATION

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

Econometrics, Time-Series Analysis, Financial Economics

PUBLICATIONS

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

WORKING PAPERS

“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

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

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

TEACHING EXPERIENCE

Tilburg University

Data Analytics for Non-Life Insurance

Fall 2024, Fall 2025

Introduction Asset Pricing

Spring 2025

McGill University - Lecturer

Mathematics for Economists (graduate)

Summer 2022, 2023

CONFERENCE AND SEMINAR PRESENTATIONS

2026 Women in Econometrics Conference, June (scheduled)
 Encounters in Econometric Theory, May (scheduled)

2025 International Joint Conference CFE-CMStatistics, December
 University of Amsterdam, March

2024 Aarhus Workshop in Econometrics, October
 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

REFEREEING

Journal of Econometrics
Journal of Business and Economic Statistics

CONFERENCE ORGANIZATION

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

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 January 29, 2026
in Tilburg, Netherlands.