

# YOOKYUNG JULIA KOH

K501, Warandelaan 2, 5037 AB Tilburg, Netherlands  
013-466-2449 ◊ y.k.koh@tilburguniversity.edu  
www.yookyungjuliakoh.com

## 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”

## WORK IN PROGRESS

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

“ 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*  
*Spring 2025*

### **McGill University - Lecturer**

Mathematics for Economists (graduate)  
Economic Statistics (undergraduate)  
Econometrics 2 Honours (undergraduate)

*Summer 2022, 2023*  
*Spring 2023*  
*Winter 2022*

## CONFERENCE AND SEMINAR PRESENTATIONS

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- 2025      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

## 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)

Updated on March 10, 2025  
in Tilburg, Netherlands.