

Wongi Kim

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EDUCATION

Ph.D., Economics, Texas A&M University, USA, 2010-Present(Expected 2015.May)
M.A., Economics, Sogang University, Korea, August 2009
B.A., Economics, Sogang University, Korea, August 2007

RESEARCH INTEREST

International Economics, International finance, Macroeconomics, Applied macroeconomics

WORKING PAPERS

1. Fiscal multipliers and the state of public finances: US long historical data evidences.
2. Structural changes? Fiscal policy and twin deficit in a time-varying structural VAR.
3. Cross border banking, exchange rate policy and sudden stop in a small open economy.

WORK IN PROGRESS

1. Sovereign default and sovereign bond spreads: The role of the financial friction on international investors.
2. Empirical test of the bank capital based monetary policy transmission channel.

PUBLICATIONS

1. Leading Behavior of Interest Rate Term Spreads and Credit Risk Spreads in Korea, *Journal of Money and Finance*, 26-4, December 2012 with Noh-Sun Kwark

PRESENTATION

3rd, 4th year Ph.D student presentation, 2013, 2014

TEACHING EXPERIENCE

- Teaching Assistant
 1. Teaxs A& M university
 - Ph.D course: Econometrics I(2011 fall, Evaluation:4.17/5), Econometrics II(2012 spring, Evaluation: 4.06/5), Monetary economics(2013 fall)
 - Undergraduate: Introduction to Econometrics(2012 fall), Intermediate Macroeconomics(2013 spring, 2014 spring)
 2. Sogang University
 - Undergraduate: Principle of Economics(2008 spring, fall, 2009 spring)
- Instructor(Full responsibility)

WORKING EXPERIENCE

Research Analyst, Korea Center for International Finance, Korea, 2009-2010

HONORS AND AWARDS

Best paper awards(with Noh-sun Kwark), *Journal of Money and Finance*, 2013 July
Graduate assistantship, Texas A&M University, 2011-present
Graduate assistantship, Sogang University, 2007-2009

COMPUTER SKILL

Dynare, E-Views, Fortran, Matlab, R, Stata