

Yunjong Eo

PERSONAL INFORMATION

Contact

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School of Economics
The University of Sydney
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EDUCATION

Ph.D. in Economics, Washington University in St. Louis, USA	2009
M.A. in Economics, Korea University, Seoul, South Korea	2003
B.A. in Economics, Korea University, Seoul, South Korea	2001

ACADEMIC POSITIONS

Senior Lecturer, School of Economics, University of Sydney	2017-present
Lecturer (tenured), School of Economics, University of Sydney	2009-2017

RESEARCH

Publications

“Markov-Switching Models with Evolving Regime-Specific Parameters: Are Postwar Booms and Recessions All Alike?”, *Review of Economics and Statistics*, December 2016, Volume 98, Issue 5, with Chang-Jin Kim

“Structural Changes in Inflation Dynamics: Multiple Breaks at Different Dates for Different Parameters”, *Studies in Nonlinear Dynamics and Econometrics*, June 2016, Volume 20, Issue 3 (lead article)

“Likelihood-Ratio-Based Confidence Sets for the Timing of Structural Breaks”, *Quantitative Economics*, July 2015, Volume 6, Issue 2, pp. 463-497, with James Morley

“Improving Likelihood-Ratio-Based Confidence Intervals for Threshold Parameters in Finite Samples” (with Luigi Donayre and James Morley), *accepted at Studies in Nonlinear Dynamics and Econometrics*

Other Research

“Estimation of Monetary Policy Reaction Function under Inflation Targeting in Korea: Considering Small-Open Economy”, (in Korean) *Journal of Money and Finance*, 2003, Volume 8, Issue 1 (lead article)

Working Papers

“The Role of Inflation Target Adjustment in Stabilization Policy” (with Denny Lie)

“Why Has the U.S. Economy Stagnated Since the Great Recession?” (with James Morley)

“Forecasting the Term Structure of Interest Rates with Potentially Misspecified Models” (with Kyu Ho Kang)

“Bayesian Analysis of DSGE Models with Regime Switching”

“Understanding Heterogeneous Changes in Cyclicalities of Labor Productivity in the Postwar U.S. Economy (with Dilhan Perera)”

Work in Progress

- “Raising the Inflation Target in a Low Interest Rate Environment” (with Denny Lie)
- “Flexible Inflation Targeting and Price-Level Targeting”
- “Measuring the Output Gap Using Forecasts Information”
- “Time-Varying Inflation Target and Price Indexation in the New Keynesian DSGE Model” (with Denny Lie)
- “Postwar US Monetary-Fiscal Policy: How Optimal Is the Mix?” (with Denny Lie and Aarti Singh)

AWARDS AND GRANTS

Faculty Incubator Grant, University of Sydney	2016
Faculty Research Support Scheme, University of Sydney	2015-2016
International Program Development Fund, University of Sydney	2014-2015
Faculty Research Grant, University of Sydney	2011
Faculty Visiting Scholar Program Grant, University of Sydney	2010, 2011
Junior Faculty Development Fund, University of Sydney	2009-2011
James B. Ramsey Prize (Best Graduate Student Paper), Society for Nonlinear Dynamics and Econometrics April 2009	
Dissertation Fellowship, Washington University in St. Louis	2008-2009
Best TA Award, Dept. of Economics, Washington University in St. Louis	2007-2008
Competitive Summer Research Grant, Washington University in St. Louis	2005, 2006, 2007, 2008
University Fellowship, Washington University in St. Louis	2003-2008
BK21 Fellowship, Ministry of Education, South Korea	Spring 2002-Fall 2002
RA Fellowship, Korea University	Fall 2001
Special Scholarship for Freshmen, Korea University	Spring 1994

CONFERENCE AND SEMINAR PRESENTATIONS

- 2018 Workshop on Nonlinear Models in Macroeconomics and Finance for an Unstable World (Norges Bank); AEA Meeting (Poster, Philadelphia); KAEA Workshop (Philadelphia)
- 2017 Bank for International Settlements (Hong Kong); Bank of Korea; Society for Nonlinear Dynamics and Econometrics Conference (Paris); Asian Meeting of Econometric Society (Hong Kong); KAEA-KIF-KAFA Joint Conference (Seoul); EcoSta (Hong Kong); IAAE (Sapporo); Korean Econometric Society Macroeconomics Meeting (Seoul, scheduled); Sydney University Min-Macroeconomics Workshop; Sydney Macroeconomics Workshop; University of Sydney brown bag seminar;
- 2016 Federal Reserve Bank of Dallas; Texas A&M University; Australian National University; University of New South Wales; Korea University; Sogang University; SNU Economics International Workshop (Seoul); National Bank of Poland Forecasting Workshop (Warsaw); Hitotsubashi Summer Institute (Tokyo); Society for Nonlinear Dynamics and Econometrics Conference (Tuscaloosa); Conference on Recent Issues in Finance and Macroeconomics (Canberra); Sydney Macroeconomics Workshop; KAEA-KEA International Conference (Seoul); The 29th PhD Conference in Economics and Business (Perth, discussant);
- 2015 University of Melbourne; Seoul National University; Korea University; University of Adelaide; University of Queensland; University of Sydney; Korean Econometric Society Summer Workshop (Seoul, discussant); Sydney Macroeconomics Workshop; Workshop of the Australasian Macroeconomic Society (Sydney);
- 2014 Society for Nonlinear Dynamics and Econometrics Conference (NYC); Recent Developments in Financial Econometrics and Applications (Melbourne);

- 2013 Reserve Bank of New Zealand; Korea University;
- 2012 University of California, Riverside; University of Auckland; Conference in Honor of Charles Nelson (Seattle);
- 2011 Society for Nonlinear Dynamics and Econometrics Conference (Washington D.C.); Midwest Macroeconomics Meeting (Nashville); Asian Meetings of the Econometric Society (Seoul);
- 2010 University of Hitotsubashi; Bank of Japan; University of Melbourne; University of Queensland; Midwest Macroeconomics Meeting (East Lansing); Midwest Econometrics Group Meeting (St. Louis);
- 2009 North American Summer Meetings of the Econometric Society (Boston); Midwest Econometrics Group (West Lafayette); Society for Nonlinear Dynamics and Econometrics Conference (Atlanta); Computational Economics and Finance Conference (Sydney); Royal Economic Society Ph.D. Meeting (London); Bank of Korea;
- 2008 North American Summer Meetings of the Econometric Society (Pittsburgh); Federal Reserve Bank of St. Louis; Midwest Econometrics Group (Lawrence); Missouri Economics Conference (Columbia); Missouri Valley Economics Association Conference (St. Louis);

OTHER AFFILIATIONS AND VISITING POSITIONS

Research Associate, Center for Applied Macroeconomic Analysis	2016-present
Member, Euro Area Business Cycle Network	2013-present
Economics Department, Reserve Bank of New Zealand	Dec. 2016; Dec. 2013
School of Economics, University of New South Wales	Mar.-Jul. 2016
Department of Economics, University of Southern California	July 2012-July 2013
Department of Economics, University of Washington	Jan.-Feb. 2011; Jan.-Feb. 2010
Institute of Economic Research, Hitotsubashi University	Nov.-Dec. 2010

TEACHING EXPERIENCE

Instructor

University of Sydney

Business Cycles and Monetary Policy (Honours/Postgraduate)

Intermediate Macroeconomics (Honours)

Intermediate Macroeconomics (Undergraduate)

Economics of Financial Markets (Undergraduate)

Financial Econometrics (Undergraduate)

Macroeconomic Analysis I (Postgraduate)

Financial Economics (Postgraduate)

Applied Financial Econometrics (Postgraduate)

Washington University in St. Louis

Money and Banking (Undergraduate); Introduction to Macroeconomics (Undergraduate)

NON-ACADEMIC WORK EXPERIENCE

Financial Supervisory Service, South Korea	2003
Military Service in Korean Army (compulsory)	1996-1998

PROFESSIONAL ACTIVITIES

Associate Editor, International Economic Journal	August 2016 - present
Co-organizer, Sydney Macroeconomics Workshop	June 2016, June and November 2015
Co-organizer, Sydney Macro Reading Group	July 2013-July 2016
Local Program Committee, Econometric Society Australasian Meeting	2013
Co-organizer, Workshop on Macroeconomic Dynamics	2012

REFeree SERVICE

Computational Statistics & Data Analysis; Econometric Reviews; Economic Record; Economics Letters; European Economic Review; International Economic Journal; International Journal of Forecasting; Journal of Applied Econometrics; Journal of Banking and Finance; Journal of Business & Economic Statistics; Journal of Economic Dynamics & Control; Journal of the Asia Pacific Economy; Macroeconomic Dynamics; Quantitative Economics; Review of Economics and Statistics; Studies in Nonlinear Dynamics & Econometrics;

SERVICE

Curriculum Review Committees for Macroeconomics (Undergraduate), Macroeconomics (Honours), Econometrics (Undergraduate), University of Sydney	2014-2015
Senior Recruitment Committee, University of Sydney	2013-2014
Department Seminar Organizer, University of Sydney	Jan. 2010-July 2011
Junior Recruitment Committee, University of Sydney	2017, 2011, 2010
Ph.D. Thesis Examination Committee	2013

STUDENT SUPERVISION

Tyson Goddard (Honours / Supervisor)	2017
Shahar Merom (Honours / Co-Supervisor)	2016
Marilyn Pan (Honours / Supervisor)	2015
Frederick Nguyen (Honours / Co-Supervisor)	2014
Dilhan Perera (Honours / Supervisor)	2010
Ilya Serov (Ph.D / Associate Supervisor)	2011-present

MEMBERSHIP

American Economic Association; Econometric Society; Society for Nonlinear Dynamics and Econometrics; International Association for Applied Econometrics; Korea-America Economic Association;

REFERENCES

Available upon request