

SUNG JE BYUN

Financial Industry Studies
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EMPLOYMENT

Research Economist	Aug 2015 - present
<i>Financial Industry Studies, Federal Reserve Bank of Dallas</i>	
Quant Portfolio Manager (Associate)	Jan 2007 – May 2009
<i>Financial Engineering, Mirae Asset Global Investments, Seoul, Korea</i>	
Research Assistant	July 2006 – Sep 2006
<i>GovernanceMetrics International Inc, New York, NY</i>	

EDUCATION

Ph.D., Economics, University of California, San Diego	June 2015
<i>Advisor : Professor James D. Hamilton</i>	
<i>Dissertation : “Financial Volatility and the Macroeconomy”</i>	
M.A., Statistics, Columbia University, New York	May 2006
B.A., Business Administration, Yonsei University, South Korea	Aug 2004
Exchange Student, SUNY at Stony Brook, New York	Sep 2002 – May 2003

FIELDS OF RESEARCH

Financial Econometrics, Empirical Macroeconomics, Commodities

WORKING PAPERS

The Usefulness of Cross-sectional Dispersion for Forecasting Aggregate Stock Price Volatility (*under review*)
Heterogeneity in the Dynamic Effects of Uncertainty on Investment (*with Soojin Jo*)
Speculation in Commodity Futures Market, Inventories and the Price of Crude Oil

PRESENTATIONS

Federal Reserve Bank of Dallas, University of California, San Diego	2015
Society for Nonlinear Dynamics and Econometrics, Midwest Econometrics	2014

TEACHING EXPERIENCE

Undergrad Teaching Assistant, Department of Economics, UCSD	2009 – 2015
<i>Principles of Microeconomics, Macroeconomics, Econometrics</i>	
Grad Teaching Assistant, International Relations and Pacific Studies, UCSD	2012 – 2015
<i>Fiscal and Monetary Policy, Trading Policy</i>	
Grad Teaching Assistant, SUNY at Stony Brook	2003
<i>Computational Finance</i>	

AWARD AND HONORS

Tuition Scholarship and C.Phil. Fellowship, Department of Economics, UCSD
Tuition Scholarship, Yonsei University