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Jungbin Hwang

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EDUCATION:

University of California, San Diego
Doctor of Philosophy in Economics, June 2016

Seoul National University
Master of Arts in Economics, 2010
Bachelor of Arts in Economics, 2008, (Summa Cum Laude)

APPOINTMENTS:

August 2016 – August 2022: Assistant Professor, Department of Economics, University of Connecticut
August 2022 – : Associate Professor (with Tenure), Department of Economics, University of Connecticut

RESEARCH FIELDS:

Econometrics theory and application to panel data and time-series data, Applied econometrics.

PUBLICATION:

Extreme risk spillover in financial markets: Evidence from the recent financial crisis (with Jae-Young Kim)
- **Seoul Journal of Economics**, 28, 171-198.

Asymptotic F and t Tests in an Efficient GMM Setting (with Yixiao Sun)
- **Journal of Econometrics**, 198, no. 2 (2017): 277-295.

Simple, Robust, and Accurate F and t Tests in Cointegrated Systems (with Yixiao Sun)
- **Econometric Theory**, 34, no. 5 (2018): 949-984.

Should We Go One Step Further? - An Accurate Comparison of One-step and Two-step Procedures in a Generalized Method of Moments Framework (with Yixiao Sun)
- **Journal of Econometrics**, 207, no.2 (2018): 381-405.

Religiosity: Identifying the Effect of Pluralism**,** working papers 2017-01, University of Connecticut, Department of Economics (with Metin M. Cosgel, Thomas J. Miceli, and Sadullah Yıldırım.)
- **Journal of Economic Behavior & Organization**, 158 (2019): 219-235.

Simple and Trustworthy Cluster-Robust GMM Inference**,** working papers 2017-19, University of Connecticut, Department of Economics
- **Journal of Econometrics**, 222, no 2 (2021): 993-1023.

A Doubly Corrected Robust Variance Estimator for Linear GMM (with Byunghoon Kang and Seojeong Jay Lee, 2020)

- **Journal of Econometrics**, 229, no2 (2022): 276-298

"Finite-sample corrected inference for two-step GMM in time-series setting." (with Gonzalo Valdes)

- **Journal of Econometrics, forthcoming**

"Low Frequency Robust Cointegrated Regression in the Presence of Near-Unity Regressor", (with Gonzalo Valdes)

- Accepted subject to a minor revision at **Journal of Business and Economic Statistics** (April 2022)

WORKING PAPERS:

"Higher-order Expansion and Optimal HAR Inference in GMM with Over-identification", (with Gonzalo Valdes)

"Fixed-Cluster Inferences with Unbalanced Clusters", (with Min Seong Kim)

"dcxtab: Doubly Corrected and Misspecication-Robust (DCMR) Variance Estimator for Linear GMM in Stata" (with Seojeong Lee in UNSW and Byunghoon Kang in Lancaster University)

- In preparation for submission to the STATA journal

COURSE TEACHING (LECTURE)

Semester & Year	Course No. & Title
Fall 2016	Econ 2311- Empirical Methods for Economics
Spring 2017	Econ 2311- Empirical Methods for Economics
Spring 2017	Econ 6310-001: Econometrics I
Fall 2017	Econ 2311-001 Empirical Methods for Economics
Fall 2017	Econ 2311-003 Empirical Methods for Economics
Spring 2018	Econ 2311- Empirical Methods for Economics
Spring 2018	Econ 6310-001: Econometrics I
Fall 2018	Econ 5495-004: Panel Data Econometrics (MSQE)
Fall 2018	Econ 6498-001: Variable Topics (Elective Econometrics)
Spring 2019	Econ 6310-001: Econometrics I
Spring 2019	Econ 6494-001: Graduate Seminar (Econometrics)
Fall 2019	Econ 5311-001: Applied Econometrics I (MSQE)
Fall 2019	Econ 5318-001: Panel Data Econometrics (MSQE)
Fall 2019	Econ 6498-001: Variable Topics (Elective Econometrics)

Spring 2020	Econ 5312-001: Applied Econometrics II (MSQE)
Spring 2020	Econ 6310-001: Econometrics I
Fall 2020	Econ 5318-001: Panel Data Econometrics (MSQE)
Fall 2020	Econ 6498-001: Variable Topics (Elective Econometrics)
Spring 2021	Econ 5311-001: Applied Econometrics II (MSQE)
Spring 2021	Econ 6310-001: Econometrics I
Fall 2021	Econ 5318-001: Panel Data Econometrics (MSQE)
Fall 2021	Econ 6498-001: Variable Topics (Elective Econometrics)
Spring 2022	Econ 5312-001: Applied Econometrics II (MSQE)
Spring 2022	Econ 6310-001: Econometrics I

ADVISING SERVICES (Master of Science in Quantitative Economics):

Academic advisory (associate) for MSQE students: Provide academic advice for completing credits and graduating in the MSQE program; advise more than 75 enrolled MSQE students since the program launched in 2017 Fall.

Develop a program poster to promote and to increase the number of applicants to the program (2017 Fall ~ Current)

Field guidance to career consulting in Stamford campus (with 1st year MSQE students, 2017 Fall)

Weekly internship meetings with MSQE students with invited speakers from UConn Center for Career Development (2017 Fall, 2018 Spring)

Hosting Dr. David Kreutter (a former vice president at Pfizer) at invited talk "Career in Data Analytics" (Targeted to 1st, 2nd year MSQE students, senior undergraduate students in economics department, 2019 Spring)

Field guidance to Career Consulting in Storrs Campus (with 1st year MSQE students, 2019 Fall)

Admissions, course design, internships, and placement, for the professional MSQE program (2017 Fall ~ Current)

ADVISING SERVICE (PH. D, * Indicates Chair or Co-chair):

Zhonghui Zhang (2020), Rui Sun (2021), Huarui Jing (2021), Zhenhao Gong (2022), Dingxian Cao* (2022)

OTHER SERVICES:

Co-organizer of New Frontiers in Econometrics- Conference Sponsored by UCONN Department of Economics (June 2018)

Committee member of Graduate Student Placement, UConn (2017 Fall).

Committee member of Master of Science in Quantitative Economics, UConn (2017~)

Co-organizer of Econometrics Lunch Seminar, UConn (2017~)

Committee member of Graduate Student Placement, UConn (2016)

Junior member of Recruiting Committee, Department of Economics, UConn, 2016.

Committee member of the Curriculum Review Individualized Major in Data Science, UConn, 2016.

HONORS, SCHOLARSHIPS, AND FELLOWSHIPS:

Grillo Family Research Award, Department of Economics, Spring UCONN, 2020

Excellence in Teaching Letter, UCONN, Spring 2020, Spring 2021

Graduate Student Research/CPhill Fellowship, UCSD, 2013-2015.

Brain Korea 21 Research Scholarships, 2008- 2010.

Scholarship for the Superior Scorer in Entrance Exam of Seoul National Univ. Graduate School, Fall 2008.

INVITED CONFERENCES AND PRESENTATIONS:

2022 Seoul National University (Scheduled in September)

2021 Rensselaer Polytechnic Institute (RPI)

2020 Southern Economic Association 90th Annual Meeting - Virtual Session (scheduled in November), Virtual Econometric Society World Congress, Queens College (City University of New York, Canceled due to COVID-19), SUNY Albany, SEA conference

2019 Korea University, 29th Annual Meeting of the Midwest Econometrics Group at Ohio State University. , The 2019 North American Summer Meeting of the Econometric Society (NASMES 2019) in Seattle, Washington, CIREQ Montreal Econometrics Conference - Recent Advances on Bootstrap Methods, Pennsylvania State University

2018 National University of Singapore, University of Illinois at Urbana–Champaign, 28th Annual Meeting of the Midwest Econometrics Group at University of Wisconsin at Madison, invited presentation: “Self-Normalization Approach to Predictive Quantile Regression” October.

2017 New York Camp Econometrics XII, Universidad de Tarapacá (Chile), University of Seoul (Korea), Annual Meeting of Midwest Econometrics Group- Texas A&M University

2016 University of Connecticut, University of California- Irvine, North American/ European/ Asian meeting of Econometric Society, Boston University, University of North Carolina- Charlotte, Kansas State University, Annual Meeting of Midwest Econometrics Group- University of Illinois at Urbana-Champaign

2013-2015 Econometrics Lunch Seminar (UCSD), 11th World Congress of the Econometric Society, Montréal, Canada.

JOURNAL REFEREES

Journal of Econometrics, Journal of the American Statistical Association, Journal of Business & Economic Statistics, Review of Economics and Statistics, Journal of Applied Econometrics, Oxford Bulletin of Economics and Statistics

LANGUAGES AND COMPUTER SKILLS:

Languages: Korean (native), English (fluent)
Computer Skills: MATLAB, Stata, R