

Seung Hyun Kim

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EDUCATION

Princeton University

Ph.D. Student, Economics

Korea University

M.A., Economics (February 2024), *Summa Cum Laude*

Advisor: Kyu Ho Kang

Korea University

B.A., Economics (August 2022)

Working Papers

When Falling Stars Hit the Zero Lower Bound: Implications for Dynamic Term Premiums
(With Kyu Ho Kang)

Available at [Manuscript](#)

Summary: Developed an affine term structure model (ATSM) of U.S. interest rates that includes macroeconomic trends and accounts for zero lower bound episodes via a regime-switching approach. Results find that the level of the term premium during the zero lower bound has been underestimated in stationary ATSMs, and that non-stationary ATSMs that do not account for the lower bound underestimate the volatility of the term premium during this period.

PRESENTATIONS

2024 SERI International Conference, July 2024

”When Falling Stars Hit the Zero Lower Bound: Implications for Dynamic Term Premiums”
(Oral Presentation)

Tokyo-Taipei-Seoul 1st Macroeconomics Network Workshop, February 2024
"When Falling Stars Hit the Zero Lower Bound" (Oral Presentation)

2023 SKKU-KAFE International Conference on Finance and Economics, October 2023
"When Falling Stars Hit the Zero Lower Bound" (Oral Presentation)

HONORS and GRANTS

2023	BK21 Outstanding Research Proposal Award
2023	Combined Bachelor-Master Degree Scholarship
2022 - 2023	BK21 Fellowship
2022	Outstanding M.A. Program Entrant
2021	19th Hankyung Economic Dissertation Contest Excellence Award
2020 - 2021	Research Support Program Scholarship
2021	President's List for Academic Excellence
2020	Dean's List for Academic Excellence

TEACHING AND RESEARCH POSITIONS

2022-2023	Research Assistant for Professor Kyu Ho Kang
September 2023 - Ongoing	Teaching Assistant in Macroeconomics Course
March - June 2023	Teaching Assistant in Financial Economics Course

SKILLS and LANGUAGES

Technical Skills

Matlab, R, L^AT_EX

Languages

Korean (native)

English