Sanghu Lee

Undergraduate student in economics specializing in international macroeconomics, macro-finance, and Asia-Pacific economic analysis.

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Education

Waseda University — Tokyo, Japan
School of Political Science and Economics, Economics; Double Degree Program — *Apr. 2026 – Sep. 2027 expected*

Korea University — Seoul, Korea
Department of Economics, B.A. in Economics — *Mar. 2021 – Feb. 2028 expected*

- GPA: 4.46/4.50; 99.6/100 scale.

Military Service

Republic of Korea Army — Korea
Mandatory Military Service — *Aug. 2022 – Feb. 2024*

Honors and Scholarships

- President's Award for Academic Excellence, Korea University, twice; Dean's Award for Academic Excellence, once.
- Korea University Japan Alumni Association Scholarship, AY 2026 (JPY 400,000).
- Special Scholarship for Double Degree Program Students, Waseda University.

Research Experience

Working Paper: "Global Risk, FX Volatility, and the Real Economy: A Sign-Restricted SVAR Approach" — Jan. 2026

- Estimated a targeted sign-restricted SVAR using quarterly Korean data from 1990Q2 to 2025Q3.
- Analyzed the transmission of global risk and foreign-exchange volatility shocks to investment and cyclical output in a small open economy.
- Found that the identified shock peaks during major crisis episodes, including the 1997–98 Asian financial crisis and the 2008–09 global financial crisis.
- Constructed an FX-volatility proxy from daily KRW/USD data and programmed MATLAB routines for impulse responses, FEVD, historical decomposition, external validity, bootstrap inference, and robustness checks.

Independent Research Project: International Business Cycles and Trade Shocks — 2025

- Built and simulated a two-country incomplete-markets international business cycle model with tariff shocks and exchange-rate dynamics.
- Investigated the Backus–Smith puzzle by examining the relationship between real exchange rates and cross-country consumption risk sharing.
- Examined macroeconomic volatility, trade-shock transmission, and open-economy adjustment mechanisms using Dynare.

Selected Coursework

Research on Dynamic Macroeconomics; Advanced Econometrics: Time Series Analysis; Money and Banking; Macroeconomics; Mathematics for Economists; Econometrics I–II; Mathematical Statistics; Probability Theory.

Technical Skills

Programming and Software: MATLAB, Dynare, Python, LaTeX.
Quantitative Methods: Time-series econometrics, sign-restricted SVAR, impulse-response analysis, forecast error variance decomposition, historical decomposition, bootstrap inference, mathematical modeling, numerical simulation, DSGE/IRBC simulation.

Languages

Korean: Native
Japanese: JLPT N1, 141/180, Aug. 21, 2025
English: TOEFL iBT 87/120, Aug. 23, 2025