

Sanghu Lee

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

Waseda University <i>School of Political Science and Economics, Economics; Double Degree Program</i>	Tokyo, Japan <i>Apr. 2026 – Sep. 2027 expected</i>
Korea University <i>Department of Economics, B.A. in Economics</i>	Seoul, Korea <i>Mar. 2021 – Feb. 2028 expected</i>

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

Military Service

Republic of Korea Army <i>Mandatory Military Service</i>	Korea <i>Aug. 2022 – Feb. 2024</i>
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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.

Selected Program

27th Macroeconomist Training Program, IMF OAP / JICA	Jul. 2026
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- Completed a three-day program in financial programming and macroeconomic surveillance.
- UK team exercise: analyzed and presented the inflation, labor-market, and monetary-policy section; integrated and finalized the team deck.

Research Experience

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

Advanced Microeconomics A; Advanced Microeconomics B (Strategic Theory, Mechanism Design); Economics of Strategy and Information; Research on Dynamic Macroeconomics; Econometrics II: Time-Series Data; Mathematical Statistics; Intermediate Mathematics for Economics; Advanced Calculus I & II; Analysis I with Lab; Seminar on Economics (Prof. Hisa Tanaka); Information Geometry.

Technical Skills

Programming and Software: MATLAB, Dynare, Python, L^AT_EX.
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