

SUNGBAE AN

PERSONAL INFORMATION

School of Economics
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Married with three children, Citizen of Korea

ACADEMIC APPOINTMENTS

Assistant Professor of Economics, Singapore Management University, since July 2006

EDUCATION

Ph.D. in Economics, University of Pennsylvania, 2006
M.A. in Economics, Seoul National University, Seoul, Korea, 1999
B.A. in Economics, Seoul National University, Seoul, Korea, 1997

FELLOWSHIPS AND HONORS

Graduate Fellowship, University of Pennsylvania, Fall 2002
Danam Fellowship, Danam Foundation, Korea, 1991-1992, 1995-1996

PUBLICATIONS AND RESEARCH

Published Papers

“Bayesian Analysis of DSGE Models,” joint with Frank Schorfheide (University of Pennsylvania), *Econometric Reviews*, with discussions by F. Canova, J. Geweke, D. Poirier, M. Villani, T. Zha, and rejoinder, 26 (2-4), 113-172, 2007.

“Can a Representative Agent Model Represent a Heterogeneous Agent Economy?” joint with Yongsung Chang (University of Rochester) and Sun-Bin Kim (Korea University), *American Economic Journal: Macroeconomics*, forthcoming.

Working Papers

“Bayesian Estimation of DSGE Models: Lessons from Second-Order Approximations,” January 2009.

“On Accommodation of Capital Stock Series in Estimation of Dynamic Economy,” May 2006.

Work in Progress

“A Nonlinear Estimation of Economies with Recursive Preferences” with Nan Li (National University of Singapore).

“Bayesian Analysis of Investment-Based Asset Pricing Models” with Nan Li (National University of Singapore) and Lu Zhang (University of Michigan)

“Oil Shocks in A DSGE Model for the Korean Economy” with Heedon Kang (Bank of Korea)

PROFESSIONAL ACTIVITIES

Seminars and Conference Presentations

2008: Bank Indonesia/BIS Workshop on Structural Dynamic Macroeconomic Models in Asia Pacific Economies, The Bank of Korea
2007: Korea University, Singapore Econometrics Study Group Meeting
2006: University of Rochester, Singapore Management University, Hong Kong University of Science and Technology, Bank of Canada, Board of Governors of the Federal Reserve System, Indiana University, Singapore Econometrics Study Group Meeting
2005: University of Pennsylvania

Referee Activities

The B.E. Journal of Macroeconomics, Economic Inquiry, Econometric Theory, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Economic Dynamics and Control

TEACHING ACTIVITIES

Courses Taught

Macroeconomics II (ECON622), Singapore Management University
Introductory Statistics (STAT102), Singapore Management University
Applied Econometrics (ECON107), Singapore Management University
Introductory Econometrics (ECON6), University of Pennsylvania
Public Finance (ECON31), University of Pennsylvania