

Taeyoon Hwang

• Curriculum Vitae • Jan 2026 •

CONTACT INFORMATION

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RESEARCH INTERESTS

Econometrics, Time Series Analysis, Financial Econometrics, Machine Learning and Artificial Intelligence for Empirical Finance

ACADEMIC APPOINTMENT

Assistant Professor, Western Kentucky University (Bowling Green, KY)	Jul 2025 -
Visiting Assistant Professor, Western Kentucky University	Aug 2024 - Jun 2025

EDUCATION

Ph.D. in Economics, Michigan State University	Aug 2024
M.A. in Economics, Michigan State University (East Lansing, MI)	Dec 2018
M.A. in Economics, Yonsei University	Aug 2017
B.A. in Economics (Minor in Applied Statistics), Yonsei University (Seoul, South Korea)	Feb 2015

PUBLICATIONS

“Some Fixed-b Results for Regressions with High Frequency Data over Long Spans” (with Timothy J. Vogelsang)
(Journal of Econometrics, 244(2), 2024, 105773.)

“Robust Confidence Intervals for Autocorrelations of Stationary Time Series” (with Timothy J. Vogelsang)
(Accepted, Journal of Business & Economic Statistics, pp.1-24)

WORKS IN PROGRESS

“The Distribution of Realized US Corporate Bond Return Volatility”

- Investigate the distribution of realized US corporate bond return volatility using realized volatility (RV) introduced in Andersen et al (2001).

PRESENTATIONS The 2025 World Congress of the Econometric Society (Co-author, 2025), Conference in Memory of Nicholas M. Kiefer at Cornell University (Co-author, 2025), NBER-NSF Time Series Conference (Co-author, 2024), Michigan State Econometrics Seminar (2023), Midwest Econometrics Group Conference (2023), Midwest Econometrics Group Conference (2022), NBER-NSF Time Series Conference (Co-author, 2022), Michigan State Econometrics Seminar (2021), Michigan State Red Cedar Conference (2020)

PROFESSIONAL SERVICE

- Referee Service
 - *Journal of Business & Economic Statistics, International Economic Journal*
- Board Member, Kentucky Economic Association 2026 - Present

TEACHING EXPERIENCE

Western Kentucky University

- Instructor (Professor)
 - Econ 202: Principles of Microeconomics (2 sections) & Econ 206: Statistics Fall 2025
 - Econ 202: Principles of Microeconomics (4 sections) Spring 2025
 - Econ 202: Principles of Microeconomics (4 sections) Fall 2024

Michigan State University

- Instructor
 - The Social Science of Sports Summer 2020
 - Survey of International Economics Summer 2019
- Teaching Assistant
 - Macroeconomics I (First year PhD course, Conducted weekly recitations) Spring 2019, Spring 2020, Spring 2021
 - Econometrics I (First year PhD course, Conducted video recitations) Fall 2020
 - Intermediate Macroeconomics Spring 2018, Fall 2018, Fall 2019
 - Intermediate Microeconomics Fall 2017

Yonsei University

- Teaching Assistant
 - Game Theory Fall 2015, Spring 2015, Spring 2016, Fall 2016

WORK EXPERIENCE

Quantitative Research Consultant (part-time) Feb 2015 - Aug 2016
WorldQuant, Seoul, Korea

- Developed statistical models and predictive signals for systematic US L/S equity trading for US-based quantitative hedge fund (using Python)

Sergeant (Korean Augmentation To the United States Army) May 2009 - Mar 2011
532nd Military Intelligence Battalion, U.S. Army INSCOM, Camp Humphreys, USFK

- Received U.S. Army Commendation Medal from United States Army during the military service

HONORS AND AWARDS	Frederick S. Addy Research Fellowship, Michigan State University	2022
	Teaching Assistantship, Michigan State University	2017-2021
	Distinction in Macroeconomics PhD Qualifying Exam, Michigan State University	2018
	Research Assistantship, National Research Foundation of Korea	2016
	Kwanjeong Domestic Scholarship, Kwanjeong Educational Foundation	2015-2016
	Gold Medal, WorldQuant Challenge (Quantitative finance competition), WorldQuant	2015
	Teaching Assistantship, Yonsei University	2015-2016
	Awarded High Honors for semester, Yonsei University	2013
	Scholarship for Academic Excellence, Yonsei University	2012
	U.S. Army Commendation Medal, U.S. Army	2011

TECHNICAL SKILLS Programming Languages: Python (main), VBA, Gauss, MATLAB