

So Jin Lee

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EMPLOYMENT

2025-: Assistant Professor in tenure track, Department of Quantitative Methods, CUNEF Universidad, Madrid, Spain

EDUCATION

Ph.D. in Economics, University of Mannheim, Mannheim, Germany

M.Sc. in Mathematics, Yonsei University, Seoul, South Korea

B.Sc. in Astronomy, B.Sc. in Mathematics, Yonsei University, Seoul, South Korea

FIELDS OF INTEREST

Mathematical Economics; Econometrics (Financial Econometrics, Macroeconometrics)

PUBLICATIONS

Cognitive Hierarchies in Threshold Public Good Games (with Doruk İriş, Ali Özkes), *Theory and Decision*, Springer, 2025.

WORKING PAPERS

Systemic Influence in Structural Breaks: Granular Time Series Detection

Estimating Points of Structural Correlation Instabilities with Latent Factor Models

General Instabilities in Networked Systems and Early Warnings

SELECTED PRESENTATIONS

CONFERENCES

Quantitative Finance and Financial Econometrics (QFFE) 2025, Parallel Session, Aix-Marseille, France

Econometric Society European Summer Meeting 2024, Parallel Session, Rotterdam, Netherlands

International Symposium of Econometric Theory and Applications (SETA) 2024, Parallel Session, Taipei, Taiwan

PROFESSIONAL ACTIVITIES

ECARES, Université Libre de Bruxelles (Seminar Presentation)

Department of Economics, Universidad Carlos III de Madrid (Seminar Presentation and Research stay)

Department of Econometrics & Operations Research, TiSEM, Tilburg University (Research Stay)