

# SUNGBAE AN

## PERSONAL INFORMATION

School of Economics  
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Married with two 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, and 1996

## PUBLICATIONS AND RESEARCH

### **Published Papers**

"Bayesian Analysis of DSGE Models," joint with Frank Schorfheide (University of Pennsylvania), *Econometric Reviews*, forthcoming.

### **Working Papers**

"Bayesian Estimation of DSGE Models: Lessons from Second-Order Approximations," November 2005.

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

### **Work in Progress**

Estimating Preferences Using Aggregate Data, joint with Yongsung Chang (Seoul National University) and Sun-Bin Kim (Korea University).

## PROFESSIONAL ACTIVITIES

### **Seminars and Conference Presentations**

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**

BE Journals of Macroeconomics, Journal of Econometrics, Journal of Economic Dynamics and Control

## TEACHING ACTIVITIES

### **Courses Taught**

Introductory Statistics (STAT102), Singapore Management University

Applied Econometrics (ECON107), Singapore Management University

Introductory Econometrics (ECON6), University of Pennsylvania

Public Finance (ECON31), University of Pennsylvania