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Jungjun Choi

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Employment

Assistant Professor, Department of Computer Science and Statistics, University of Rhode Island 2025–

Postdoctoral Research Scientist, Department of Statistics, Columbia University 2022–2025
- Mentor: Ming Yuan

Education

Ph.D. in Economics, Rutgers University 2022
- Advisors: Yuan Liao, Xiye Yang
- Committee members: Yuan Liao, Xiye Yang, Roger Klein, Ming Yuan

M.A. in Economics, Sogang University 2016
- Advisor: In Choi

B.A. in Economics, Sogang University 2010

Research Interests

Econometrics, Machine Learning, High-dimensional Statistics, Causal Inference, Financial Econometrics, Computational Social Science.

Publications

1. Choi, J. and Yuan, M., 2026. Inferential Theory for Pricing Errors with Latent Factors and Firm Characteristics. *Management Science* (just accepted).
2. Choi, J. and Yuan, M., 2026. Rejoinder: Matrix Completion When Missing Is Not at Random and Its Applications in Causal Panel Data Models. *Journal of the American Statistical Association* (just accepted).
   - ***JASA T&M* Discussion Paper** (Discussants: Susan Athey, Guido Imbens, & Joonhyuk Lee/ Yuxin Chen, Cong Ma, & Yuepeng Yang/ Eli Ben-Michael & Avi Feller/ Dmitry Arkhangelsky, Christos Mylonakis, & Rodrigo Pena Illana/ Sohom Bhattacharya & Bikram Karmakar/ Guanhao Zhou, Yuefeng Han, & Xiufan Yu).
3. Choi, J., Kwon, H., and Liao, Y., 2026. Inference for Low-rank Models without Estimating the Rank. *Journal of the American Statistical Association* 121(553), 655-666.
4. Choi, J. and Yuan, M., 2025. High Dimensional Factor Analysis with Weak Factors. *Journal of Econometrics* 252, 106086.
5. Choi, J. and Yuan, M., 2024. Matrix Completion When Missing Is Not at Random and Its Applications in Causal Panel Data Models. *Journal of the American Statistical Association* 1-15.
6. Choi, J., Kwon, H., and Liao, Y., 2024. Inference for Low-rank Completion without Sample Splitting with Application to Treatment Effect Estimation. *Journal of Econometrics* 240 (1).
7. Choi, J. and Yang, X., 2022. Asymptotic Properties of Correlation-Based Principal Component Analysis. *Journal of Econometrics* 229 (1), 1-18.
8. Choi, J. and Choi, I., 2019. Maximum Likelihood Estimation of Autoregressive Models with a Near Unit Root and Cauchy Errors. *Annals of the Institute of Statistical Mathematics* 71 (5), 1121-1142.

Working Papers

1. Robust Matrix Estimation with Side Information (with Anish Agarwal, Ming Yuan), *arXiv:2603.24833*, R&R.

Work In Progress

2. Fixed-Effects-Augmented Matrix Completion for Causal Panel Data Models (with Ming Yuan).

Technical Reports

1. Bias Correction and Robust Inference in Semiparametric Models (with Xiye Yang), *arXiv:1908.00414*.
2. Convolution of Kernels and Recursive Bias Correction (with Xiye Yang), *SSRN.3931088*.

Honors and Awards

- JASA T&M Discussion Paper 2025
- Alfred S. Eichner Prize in Economics, Rutgers University 2020
  - *In recognition of path-breaking and innovative dissertation research.*
- Hiroki Tsurumi Graduate Dissertation Award, Rutgers University 2020
  - *In recognition of excellence in PhD dissertation research in econometrics.*
- The Sidney I. Simon Award, Rutgers University 2019
  - *In recognition of outstanding second year research paper.*
- The Sidney Brown Prize in Economics, Rutgers University 2018
  - *In recognition of outstanding performance in the first two years of graduate study.*
- The Rie Ashizawa Memorial Award, Rutgers University 2018
  - *In recognition of outstanding performance on the qualifying examinations.*
- Doctoral Student Academic Advancement Fellowship, Rutgers University 2021 – 2022
- Professional Development Fund Award, Rutgers University 2018
- Economics Department Travel Award, Rutgers University 2018
- Teaching Assistantship, Rutgers University 2017 – 2021
- Excellence Fellowship, Rutgers University 2016 – 2017
- Honors Scholarship, Sogang University 2015 – 2016

Teaching Experience

- Rutgers University
  - Econometrics (UG)
- University of Rhode Island
  - Applied Regression Analysis (G), Causal Inference (G), Statistical Methods in Research (UG)

Presentations

- International Conference on Econometrics and Statistics (EcoSta 2026) Aug 2026
- BES Invited Session, Joint Statistical Meetings (JSM 2026), served as both chair & speaker Aug 2026
- Economics Seminar, University of Rhode Island Apr 2026
- Econometrics Seminar, University of Connecticut Apr 2026
- JASA Invited Session, Joint Statistical Meetings (JSM 2025) Aug 2025
- Statistics Seminar, University of Rhode Island Feb 2025
- Econometrics Seminar, Nanyang Technological University Feb 2025
- Statistics Seminar, London School of Economics and Political Science (LSE) Jan 2025
- Econometrics Seminar, University of Sydney Jan 2025

- Econometrics Seminar, University of Tennessee — Jan 2025
- Department of Statistics, Columbia University — Nov 2021
- Econometrics Seminar, University of Connecticut — Nov 2021
- Econometrics Seminar, Rutgers University — Oct 2021
- The Econometric Society European Meetings (ESEM 2021) — Aug 2021
- Asian Meeting of the Econometric Society (AMES 2021) — Jun 2021
- International Conference on Econometrics and Statistics (EcoSta 2021) — Jun 2021
- Asian Meeting of the Econometric Society (AMES 2018) — Jun 2018

Referee Services

Journal of the American Statistical Association (JASA), *Journal of the Royal Statistical Society, Series B (JRSSB)*×3, *Journal of Econometrics (JoE)*×3, *IEEE Transactions on Information Theory*×2, *Journal of Business and Economics Statistics (JBES)*×3, *Econometric Theory (ET)*, *Operation Research (OR)*×2, *Journal of Applied Econometrics (JAE)*, *Electronic Journal of Statistics (EJS)*

Skills and Personal

- Programs: Matlab, Python, R, Mathematica, Stata, Gauss, LaTeX
- Languages: English (fluent), Korean (native)
- Military Service: Auxiliary Police, Korean National Police Agency — 2010 – 2012
- Equity Market Analyst at a Korean Investment Bank — 2012 – 2014