

Seongdeok Ko

Seoul National University

ksdskd@snu.ac.kr

Updated: February 28, 2026

Education

Seoul National University	2020 – 2025
<i>Ph.D. in Economics</i>	<i>Advisor: Dong-Hyun Ahn</i>
Seoul National University	2018 – 2020
<i>M.A. Economics</i>	<i>Advisor: Dong-Hyun Ahn</i>
Hanyang University	2012 – 2018
<i>B.A. Economics and Finance</i>	

Field of Interest

Empirical Asset Pricing, Pricing Kernel, Cryptocurrency, Portfolio Optimisation

Refereed Journal Articles

- Characteristics-Based Reversals: Exploiting the Gap Between Predicted and Realized Returns**
Finance Research Letters
- Market Anticipation and Intraday Trading: Evidence from BOJ ETF Purchases**
Finance Research Letters

Working Paper

- Domestication of Cryptoassets: Theory and Evidence**
With Dong-Hyun Ahn, Jaewon Choi and Kyuho Kang
- Revisiting the Idiosyncratic Volatility Effect: A Pure IVOL Perspective**
With Dong-Hyun Ahn
- Trading Costs and the Implementability of Anomaly Returns in the Korean Stock Market**
With EunChong Kim

Work-in-Progress

- Stochastic Discount Factor based on Randomly Selected Basis Asset**
With Dong-Hyun Ahn, Hagen Kim and Soohun Kim
- Term Structure of Greenium : Evidence from German Sovereign Bond**
With Dong-Hyun Ahn, Kyuho Kang

Research Presentations

- Samsung Global Research***
2022
- Bayesian Colloquium**
Korea University
2023
- Ph.D Conference**
Korea University
2023
- Hanyang University***
2023

Global AI Finance Research Conference	2023
Multinational Finance Society Conference	2024
FMA Asia/Pacific Conference	2024
Joint Conference with the Allied Korea Finance Associations	2025
Korea Capital Market Institute*	2025

* : Presented by co-authors

Awards & Honors

Best Paper Award	Global AI Finance Research Conference 2023
PhD Fellowship for Fundamental Academic Fields	2020-2024
Summa Cum Luade Hanyang University	2018
The Next Century Humanities Scholarship Korean Student Aid Foundation	2016-2017

Teaching Experience

Teaching Assistant

Stocks, Bonds and Financial Derivatives 2: Institution Analysis (UG)	Seoul National University 2025 2023 2022 Spring
Stocks, Bonds and Financial Derivatives 1: Theory (UG)	Seoul National University 2024 Fall
Theory of Microfinance (UG)	Seoul National University 2024 Spring
Topics in Financial Economics (G)	Seoul National University 2023 Fall
Principles of Economics 1 (UG)	Seoul National University 2022 Fall

Programming Skills

R, MATLAB, Julia

Personal

Language: English (Proficient), Korean (Native)

Citizenship: Korea, Republic of (South Korea)