

Seongdeok Ko

Seoul National University

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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 Optimiation

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	<i>2023</i>
Multinational Finance Society Conference	<i>2024</i>
FMA Asia/Pacific Conference	<i>2024</i>
Joint Conference with the Allied Korea Finance Associations	<i>2025</i>
Korea Capital Market Institute*	<i>2025</i>

* : Presented by co-authors

Awards & Honors

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

Teaching Experience

Teaching Assistant

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

Programming Skills

R, MATLAB, Julia

Personal

Language: English (Proficient), Korean (Native)

Citizenship: Korea, Republic of (South Korea)