Junyong Kim February 4, 2017

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Education

Sheldon B. Lubar School of Business, University of Wisconsin–Milwaukee, Milwaukee, WI
Doctor of Philosophy, Sep 2015–
Major: Finance

Seoul National University, Seoul, Korea
Master of Science, Mar 2013–Feb 2015
Major: Finance
Thesis: The cross-section of conditional heteroskedasticity and expected returns
Committee: S. Hun Seog, Bong-Chan Kho and Kuan-Hui Lee

Kyung Hee University, Seoul, Korea
Bachelor of Business Administration, Mar 2007–Feb 2013
Major: Business Administration
Advisor: Sang-kyu Lee

University of Mississippi, Oxford, MS
Exchange Student, Jan 2012–May 2012
Major: Banking and Finance

Research Interest

Investments, Empirical Asset Pricing, Market Anomaly, Volatility, Financial Econometrics

Research Experience

Kim, Junyong, 2015, The cross-section of conditional heteroskedasticity and expected returns, Master's Thesis, Seoul National University

Lee, Sang-kyu and Junyong Kim, 2014, An empirical investigation of the asymmetry of individual stock's conditional betas in the Korean stock market, *ESG Management Review* 4 (1), Management Paradigm Center

Choi, Seung-woo, Junyong Kim, Jin-hee Moon and Min-jeong Park, 2012, The relationship between Twitter and election-oriented stock, Big Data Analysis Competition, Ulsan National Institute of Science and Technology; the First Prize, Big Data Analysis Competition, Oct 2012

Kim, Junyong, Jae Woong Min and Jung Bum Wee, 2011, Structure and tracking error of exchange traded fund, *ESG Management Review* 1 (2), Management Paradigm Center

Kim, Junyong, Jaehyuk Jang and Jaehyeok Shin, 2011, Study on regime switching effect of Financial crisis and Japanese earthquake in financial market of East Asia, Finance Paper Competition, Dongbu Cultural Foundation; Prize for Excellence, Finance Paper Competition, Oct 2011; Bachelor's Thesis, Kyung Hee University

Kim, Junyong, 2011, Implementation of Kalman filter for econometric application based on SAS/IML programming, SAS Programming Competition, Kyung Hee University–SAS Korea; the First Prize, SAS Programming Competition, Aug 2011

Kim, Junyong and Young-min Cho, 2011, Study on asymmetry in pricing of financial claims: expansion of Single Index model via multiple regression analysis and joint hypothesis testing, Finance Paper Competition, Citibank Korea Inc.–Korea Institute of Finance; Prize, Finance Paper Competition, Jun 2011

Kim, Hansang, Seung Ki Kim, Seonwoong Han and Junyong Kim, 2010, Analysis on dynamic relation among shock in exchange rate, volatility of KOSPI, and stock index options, Derivatives Paper Competition, Standard Chartered Bank Korea Ltd.; the First Prize, Derivatives Paper Competition, Dec 2010

Work Experience

Sheldon B. Lubar School of Business, University of Wisconsin–Milwaukee, Milwaukee, WI
Teaching Assistant; Steven M. Trick and Richard D. Marcus, Sep 2016–
Project Assistant; Donghyun Kim, Sep 2015–May 2016

Seoul National University, Seoul, Korea
Teaching Assistant; In Joon Kim, Yong-ro Yun and Bong-Chan Kho, Mar 2014–Dec 2014
Administrative Assistant, May 2014–Dec 2014
Research Assistant; Bong-Chan Kho, Jul 2013–Aug 2014

Kyung Hee University, Seoul, Korea
Research Assistant; Sang-kyu Lee, Apr 2012–Feb 2013
Teaching Assistant; Kiseok Lee, Sep 2012–Dec 2012
Learning Fellow, Sep 2011–Dec 2011

Kyung Hee Cyber University, Seoul, Korea
Administrative Assistant, Dec 2009–Mar 2010

Bank of Korea, Seoul, Korea
Research Assistant; Seong-beom Jun, Nov 2009

Honor and Activity

Sheldon B. Lubar School of Business, University of Wisconsin–Milwaukee, Milwaukee, WI
Sheldon B. Lubar Scholarship, Sep 2016–

Korean Red Cross, Seoul, Korea
Gold Order of Merit, Aug 2015
Silver Order of Merit, May 2014

Woongdae Foundation, Seoul, Korea
Woongdae Scholarship, Feb 2012–Jan 2014

Kyung Hee University, Seoul, Korea
Scholarship for Excellence, Feb 2011–Feb 2013
Dean's List, Apr 2012
The First Prize, Student Awards, Mar 2012

University of Mississippi, Oxford, MS
Chancellor's Honor Roll, May 2012

Yuanta Securities Korea Co. Ltd., Seoul, Korea
Prize for Excellence, Tong Yang Brand Ambassador Program, Dec 2010

Skill

Advanced Level
Datastream, EViews, LaTeX, RATS, SAS, VBA, Wharton Research Data Services

Basic Level
Dev-C++, Mathematica, MATLAB, Python, R, SPSS, STATA

Reference

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