

Junyong Kim

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Education

- Ph.D. Finance, University of Wisconsin–Milwaukee 2015–Current
- M.S. Finance, Seoul National University 2013–2015
- B.B.A. Business Administration, Kyung Hee University 2007–2013
Military Service, Seoul Metropolitan Police Agency 2007–2009
- Exchange Student, University of Mississippi 2012

Research Interest

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

Research Experience

- The cross-section of conditional heteroskedasticity and expected return, Master’s Thesis (2015), Seoul National University
- An empirical investigation of the asymmetry of individual stock’s conditional betas in the Korean stock market (Korean), with Sang-kyu Lee, *ESG Management Review* (2014) 4 (1), 1–34
- Structure and tracking error of ETF (Korean), with Jae Woong Min and Jung Bum Wee, *ESG Management Review* (2012) 1 (2), 97–124

Work Experience

- TA, University of Wisconsin–Milwaukee 2016–Current
RA 2015–2016
- TA, Seoul National University 2014
RA 2013–2014
- RA, Kyung Hee University 2012–2013
TA 2011–2012
- TA, Kyung Hee Cyber University 2009–2010
- RA, Bank of Korea 2009

Honor and Activity

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|---|--------------|
| • Sheldon B. Lubar Scholarship, University of Wisconsin–Milwaukee | 2016–Current |
| • Gold Order of Merit, Korean Red Cross | 2015 |
| • Silver Order of Merit | 2014 |
| • Woongdae Scholarship, Woongdae Foundation | 2012–2014 |
| • Scholarship for Excellence, Kyung Hee University | 2011–2013 |
| • Dean's List | 2012 |
| • The First Prize, Student Awards | 2012 |
| • The First Prize, Kyung Hee University–SAS Korea | 2011 |
| • The First Prize, Ulsan National Institute of Science and Technology | 2012 |
| • Chancellor's Honor Roll, University of Mississippi | 2012 |
| • Prize for Excellence, Dongbu Cultural Foundation | 2011 |
| • Prize, Citibank Korea Inc.–Korea Institute of Finance | 2011 |
| • Prize for Excellence, Yuanta Securities Korea Co. Ltd. | 2010 |
| • The First Prize, Standard Chartered Bank Korea Ltd. | 2010 |

Skill

EViews, \LaTeX , R, RATS, SAS, VBA

Reference

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