

# Junyong Kim

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<https://junyongkim.github.io/>

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## Education

- Ph.D., Finance and Econometrics, 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

Empirical Asset Pricing, International Finance, Momentum, 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

- Associate Lecturer, University of Wisconsin–Milwaukee 2017–Current  
Teaching Assistant 2016–2017  
Research Assistant 2015–2016
- Teaching Assistant, Seoul National University 2014  
Research Assistant 2013–2014
- Research Assistant, Kyung Hee University 2012–2013  
Teaching Assistant 2011–2012
- Teaching Assistant, Kyung Hee Cyber University 2009–2010
- Research Assistant, Bank of Korea 2009

## Honor and Activity

- Sheldon B. Lubar Scholarship, University of Wisconsin–Milwaukee      2016–2017, 2018–Current  
   Finalist, Outstanding Doctorial Student Teaching Award      2019
- 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

L<sup>A</sup>T<sub>E</sub>X, Python, R, SAS, Stata

## Reference

Valeriy Sibilkov

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Ehsan S. Soofi

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<https://sites.google.com/site/donghyunkim003/>