

# Junyong Kim

junyong@uwm.edu  
<https://junyongkim.github.io/>

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## Education

- Ph.D., Finance with a minor in 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 Interests

Empirical Asset Pricing, International Finance, Momentum, Volatility, Financial Econometrics

## Working Papers

- Flight-to-quality and momentum crashes, with Donghyun Kim and Chang-Mo Kang
- Which volatility drives the anomaly? Cash flow versus discount rate
- Multiway Clustered Standard Errors in Finite Samples

## 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
  - Financial Modeling, 2 sections Fall 2019
  - Intermediate Finance, 2 sections (4.56/5.00, 4.83/5.00) Spring 2019
  - International Financial Management, 2 sections (3.97/5.00, 4.08/5.00) Fall 2018

– International Financial Management, 2 sections (4.13/5.00, 4.50/5.00)	Spring 2018
– International Financial Management, 2 sections (4.43/5.00, 4.65/5.00)	Fall 2017
Teaching assistant	2016–2017
– Principles of Finance, 5 sections (4.59/5.00)	Spring 2017
– Principles of Finance, 5 sections (4.22/5.00)	Fall 2016
Research assistant	2015–2016
• Teaching assistant, Seoul National University	2014
– Financial Derivatives	Fall 2014
– Special Topics in Management	Fall 2014
– Financial Derivatives	Spring 2014
Research assistant	2013–2014
• Research assistant, Kyung Hee University	2012–2013
Teaching assistant	2011–2012
– Basic Econometrics with SAS Application	Fall 2012
• Teaching assistant, Kyung Hee Cyber University	2009–2010
• Research assistant, Bank of Korea	2009

## Honors and Awards

• 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

## Skills

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

## References

Valeriy Sibilkov

Hans G. Storr Associate Professor of Finance  
University of Wisconsin–Milwaukee  
[sibilkov@uwm.edu](mailto:sibilkov@uwm.edu)

Donghyun Kim

Assistant Professor of Finance  
Chung-Ang University  
[donghyunkim@cau.ac.kr](mailto:donghyunkim@cau.ac.kr)  
<https://sites.google.com/site/donghyunkim003/>

John R. Huck

Assistant Professor of Finance  
University of Wisconsin–Milwaukee  
[huck@uwm.edu](mailto:huck@uwm.edu)  
<https://sites.google.com/site/johnrubenhuck/>

Ehsan S. Soofi

UW–Milwaukee Distinguished Professor of Business Statistics  
University of Wisconsin–Milwaukee  
[esoofi@uwm.edu](mailto:esoofi@uwm.edu)  
[http://www.sba.uwm.edu/Soofi\\_e/](http://www.sba.uwm.edu/Soofi_e/)