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

LaTeX, Python, R, SAS, Stata

Reference

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