

# Junyong Kim

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

February 15, 2018

## 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

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

- Associate Lecturer, University of Wisconsin–Milwaukee 2017–Current  
T.A. 2016–2017  
R.A. 2015–2016
- T.A., Seoul National University 2014  
R.A. 2013–2014
- R.A., Kyung Hee University 2012–2013  
T.A. 2011–2012
- T.A., Kyung Hee Cyber University 2009–2010
- R.A., Bank of Korea 2009

## Honor and Activity

- Sheldon B. Lubar Scholarship, University of Wisconsin–Milwaukee 2016–2017
- 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, RATS, SAS

## Reference

Bong-Chan Kho

Professor of Finance

Seoul National University

[bkho@snu.ac.kr](mailto:bkho@snu.ac.kr)

<http://hosting01.snu.ac.kr/~bkho/>

Kuan-Hui Lee

Professor of Finance

Seoul National University

[kuanlee@snu.ac.kr](mailto:kuanlee@snu.ac.kr)

<https://sites.google.com/site/kuanlee70/>