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## **Education**

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**Sheldon B. Lubar School of Business, University of Wisconsin–Milwaukee, Milwaukee, WI**

*Doctor of Philosophy*, Sep 2015–

Major: Finance

**Seoul National University, Seoul, Korea**

*Master of Science*, Mar 2013–Feb 2015

Major: Finance

Thesis: The Cross-section of Conditional Heteroskedasticity and Expected Returns

Committee: S. Hun Seog, Bong-Chan Kho and Kuan-Hui Lee

**Kyung Hee University, Seoul, Korea**

*Bachelor of Business Administration*, Mar 2007–Feb 2013

Major: Business Administration

Advisor: Sang-kyu Lee

**University of Mississippi, Oxford, MS**

*Exchange Student*, Jan 2012–May 2012

Major: Banking and Finance

## **Research Interest**

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

## **Research Experience**

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Kim, Junyong, 2015, “The Cross-section of Conditional Heteroskedasticity and Expected Returns,” Master’s Thesis, Seoul National University

Lee, Sang-kyu and Junyong Kim, 2014, “An Empirical Investigation of the Asymmetry of Individual Stock's Conditional Betas in the Korean Stock Market,” *ESG Management Review*, vol. 4, no. 1, Management Paradigm Center

Choi, Seung-woo, Junyong Kim, Jin-hee Moon and Min-jeong Park, 2012, “The Relationship between Twitter and Election-oriented Stock,” Big Data Analysis Competition, Ulsan National Institute of Science and Technology; the First Prize, Big Data Analysis Competition, Oct 2012

Kim, Junyong, Jae Woong Min and Jung Bum Wee, 2011, “Structure and Tracking Error of Exchange Traded Fund,” *ESG Management Review*, vol. 1, no. 2, Management Paradigm Center

Kim, Junyong, Jaehyuk Jang and Jaehyeok Shin, 2011, “Study on Regime Switching Effect of Financial Crisis and Japanese Earthquake in Financial Market of East Asia,” Finance Paper Competition, Dongbu Cultural Foundation; Prize for Excellence, Finance Paper Competition, Oct 2011; Bachelor’s Thesis, Kyung Hee University

Kim, Junyong, 2011, “Implementation of Kalman Filter for Econometric Application based on SAS/IML Programming,” SAS Programming Competition, Kyung Hee University–SAS Korea; the First Prize, SAS Programming Competition, Aug 2011

Kim, Junyong and Young-min Cho, 2011, “Study on Asymmetry in Pricing of Financial Claims: Expansion of Single Index Model via Multiple Regression Analysis and Joint Hypothesis Testing,” Finance Paper Competition, Citibank Korea Inc.–Korea Institute of Finance; Prize, Finance Paper Competition, Jun 2011

Kim, Hansang, Seung Ki Kim, Seonwoong Han and Junyong Kim, 2010, “Analysis on Dynamic Relation among Shock in Exchange Rate, Volatility of KOSPI, and Stock Index Options,” Derivatives Paper Competition, Standard Chartered Bank Korea Ltd.; the First Prize, Derivatives Paper Competition, Dec 2010

## **Work Experience**

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### **Sheldon B. Lubar School of Business, University of Wisconsin–Milwaukee, Milwaukee, WI**

*Project Assistant*; Donghyun Kim, Sep 2015–

### **Seoul National University, Seoul, Korea**

*Teaching Assistant*; In Joon Kim, Yong-ro Yun and Bong-Chan Kho, Mar 2014–Dec 2014

*Administrative Assistant*, May 2014–Dec 2014

*Research Assistant*; Bong-Chan Kho, Jul 2013–Aug 2014

### **Kyung Hee University, Seoul, Korea**

*Research Assistant*; Sang-kyu Lee, Apr 2012–Feb 2013

*Teaching Assistant*; Kiseok Lee, Sep 2012–Dec 2012

*Learning Fellow*, Sep 2011–Dec 2011

### **Kyung Hee Cyber University, Seoul, Korea**

*Administrative Assistant*, Dec 2009–Mar 2010

### **Bank of Korea, Seoul, Korea**

*Research Assistant*; Seong-beom Jun, Nov 2009

## **Honor and Activity**

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### **Korean Red Cross, Seoul, Korea**

Gold Order of Merit, Aug 2015

Silver Order of Merit, May 2014

### **Woongdae Foundation, Seoul, Korea**

Woongdae Scholarship, Feb 2012–Jan 2014

### **Kyung Hee University, Seoul, Korea**

Scholarship for Excellence, Feb 2011–Feb 2013

Dean's List, Apr 2012

The First Prize, Student Awards, Mar 2012

### **University of Mississippi, Oxford, MS**

Chancellor's Honor Roll, May 2012

### **Yuanta Securities Korea Co. Ltd., Seoul, Korea**

Prize for Excellence, Tong Yang Brand Ambassador Program, Dec 2010

## **Skill**

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### **Advanced Level**

Datastream, EViews, RATS, SAS, VBA, Wharton Research Data Services

### **Basic Level**

R, Python, Dev-C++, Mathematica, MATLAB, SPSS, STATA

## **Reference**

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### **Bong-Chan Kho**

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### **Kuan-Hui Lee**

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