Junyong Kim

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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

LaTeX, Python, R, SAS, Stata

References

Valeriy Sibilkov
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Ehsan S. Soofi
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