

Junyong Kim

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

September 27, 2019

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
Finalist, Outstanding Doctorial Student Teaching Award 2016–2017, 2018–Current
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

L^AT_EX, Python, R, SAS, Stata

Reference

Valeriy Sibilkov

Hans G. Storr Associate Professor
University of Wisconsin–Milwaukee
sibilkov@uwm.edu

John R. Huck

Assistant Professor of Finance
University of Wisconsin–Milwaukee
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
http://www.sba.uwm.edu/Soofi_e/

Donghyun Kim

Assistant Professor of Finance
Choong-Ang University
donghyunkim@cau.ac.kr
<https://sites.google.com/site/donghyunkim003/>