

Yong Hyuck Kim

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Education

Michigan State University, United States Broad College of Business Ph.D. in Finance	2017 - May 2022 (Expected)
Michigan State University, United States Broad College of Business M.S. in Finance	2016 - 2017
Yonsei University, Seoul, South Korea School of Business B.A. in Business Administration	2000 - 2005

Research Interest

Empirical Asset Pricing, Anomaly Returns, Index Option Returns, Information Frictions.

Working Papers

Do Information Acquisition Costs Matter? The Effect of SEC EDGAR on Stock Anomalies (<i>Job Market Paper</i>)	2021
<ul style="list-style-type: none">Presented at 2021 MSU Science Festival, 2021 MSU Finance Department Brown Bag SeminarTo be presented at 2021 Financial Management Association Annual Meeting (FMA) Main Session, Denver, Colorado	
All About the Word of Mouth, no Fundamentals: A Study of Intra-Ethnic Lottery Purchase Spillovers (with Zoran Ivković, Ranadeb Chaudhuri, and Hayong Yun)	2021

Work in Progress

Risk Premium in S&P 500 Weekly Index Options (with Dmitriy Muravyev) 2021

- Presented at 2020 MSU Finance Department Brown Bag Seminar, 2021 SoFiE Econometrics of Derivatives Markets Summer School at Northwestern University

Teaching Experience

Instructor: Michigan State University

FI 414 Advanced Business Finance, Evaluation 4.0/5.0 Summer 2020

Teaching assistance: Michigan State University

2017 - 2021

FI 311 Financial Management (Honors)

FI 478 Investment Strategy and Speculative Markets

FI 850 Introduction to Investments

FI 852 Financial Derivatives

FI 891 Topics in Finance (Behavioral Finance)

MBA 822/832 Corporate Investment and Financing Decisions

Training: MSU Summer Online Instruction Readiness for Educational Excellence 2020

Professional Experience

Economist, Bank of Korea 2010 - 2016

- Economist, Regional Affairs Team 2014
- Economist, Research Planning & Coordination Team 2012
- Economist, Payment Systems Research Team 2010

Awards and Grants

MSU Federal Credit Union Graduate Fellowship Summer Grant 2021

MSU Federal Credit Union Graduate Fellowship Summer Grant 2020

Bank of Korea Staff of the Year, awarded by the Governor 2016

Bank of Korea Staff of the Year, awarded by Director of Economic Research Institute 2012

Summer School

SoFiE Financial Econometrics Summer School 2021 at Northwestern University
The Econometrics of Derivatives Markets

2021

Computer Skills

Python, R, Stata, SAS, MATLAB

Other Information

Citizenship: Republic of Korea (South Korea)

Languages: English, Korean

Marital status: Married, One child

Reference

Professor Zoran Ivković (Chair)

MSU Federal Credit Union Endowed
Chair in Finance
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Professor Charles Hadlock

Frederick S. Addy Distinguished Chair in
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Professor Andrei Simonov

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Professor Dmitriy Muravyev

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