

Yong Hyuck Kim

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Education

Michigan State University, United States 2017 - May 2022 (Expected)
Broad College of Business
Ph.D. in Finance

Michigan State University, United States 2016 - 2017
Broad College of Business
M.S. in Finance

Yonsei University, Seoul, South Korea 2000 - 2005
School of Business
B.A. in Business Administration

Research Interest

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

Working Paper

Do Information Acquisition Costs Matter? The Effect of SEC EDGAR on Stock Anomalies (*Job Market Paper*) 2021

- Presented at:
 - The 2022 American Finance Association (AFA) Ph.D. Student Poster Session
 - The 2021 Financial Management Association (FMA) Annual Meeting Main Session, Denver, Colorado
 - The 2021 New Zealand Finance Meeting
 - The 2021 MSU Finance Department Brown Bag Seminar

Work in Progress

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

- Presented at:
 - The 2021 Financial Management Association (FMA) Annual Meeting New Ideas Session, Denver, Colorado
 - The 2020 MSU Finance Department Brown Bag Seminar
 - The 2021 SoFiE Econometrics of Derivatives Markets Summer School at Northwestern University

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

Teaching Experience

Instructor: Michigan State University
FI 414 Advanced Business Finance, Evaluation 4.0/5.0 Summer 2020

Teaching assistance: Michigan State University 2017 - 2022
FI 311H Financial Management (Honors)
FI 478 Investment Strategy and Speculative Markets
FI 850/851 Introduction to Investments I & II
FI 852/855 Financial Derivatives I & II
FI 891 Topics in Finance (Behavioral Finance)
FI 891 Topics in Finance (Financial Risk Management)
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 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

Referee Service

International Review of Finance

2021

Summer School

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

2021

Computer Skills

Python, R, Stata, SAS, MATLAB

Coursera Certificates: Duke University DeFi: The Future of Finance, IBM Data Science

References

Professor Zoran Ivković (Chair)

MSU Federal Credit Union Endowed
Chair in Finance
Department of Finance
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667 N Shaw Ln Rm 331
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Professor Charles J. Hadlock

Frederick S. Addy Distinguished Chair in
Finance
Associate Dean
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Professor Andrei Simonov

Chairperson and Philip J. May Endowed
Professor of Finance
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Professor Dmitriy Muravyev

Associate Professor of Finance
Department of Finance
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