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RESEARCH FIELDS

Primary: Econometrics (Time Series and Financial Econometrics, in particular)
Secondary: Empirical Finance

EDUCATION: DOCTORAL STUDIES

University of Cambridge

PhD in Pure Mathematics and Mathematical Statistics — Awarded in October 2018

Thesis : "Nonparametric Methods in Financial Time Series Analysis"
Advisor: Professor Oliver Linton FBA
Honours: The Smith/Rayleigh-Knight Prize, Faculty of Mathematics, 2014

EMPLOYMENT

Associate Professor (S.L.) in Finance, **Lancaster University Management School** — Starting in July 2020

Assistant Professor in Finance, **University of Nottingham** — 2018 - present

RESEARCH PAPERS

Publications

[4] Nonparametric Estimation of Infinite Order Regression and Its Applications to the Risk-Return Tradeoff (with Oliver Linton). **Journal of Econometrics**, To Appear, (2020)

[3] An Investigation into Multivariate Variance Ratio Statistics and their Application to Stock Market Predictability (with Hui Jun Zhang and Oliver Linton). **Journal of Financial Econometrics**, 15, (2017)

[2] Estimating the quadratic covariation matrix for asynchronously observed high frequency stock returns corrupted by additive measurement error (with Sujin Park and Oliver Linton). **Journal of Econometrics**, 191, (2016)

[1] Small deviations in L_2-norm for Gaussian dependent sequences (with Mikhail Lifshits and Alexander Nazarov). **Electronic Comm. in Probability**, 21, (2016)

Ongoing Papers

"More accurate volatility estimation and forecasts using price durations"
(with I. Nolte, S. Taylor, and X. Zhao). *Working paper* (2020) **R&R at Journal of Financial Econometrics**

"First passage time covariance matrix estimators"
(with X. Zhao and O. Linton). *Working paper* (2020)

"On the suitability of mixing-type conditions: are they appropriate for economic data?"
Working paper (2020)

"Rate of uniform convergence of the Fourier spot volatility estimator" (with Y. Won) *Work in progress*
"A microstructure noise-robust jump test and market responses to macroeconomic news release". *Work in progress*

PROFESSIONAL EXPERIENCE

Referee Service: Journal of Econometrics (×4), Econometric Theory, Journal of Time Series Analysis, Springer Computational Statistics and Data Analysis, European Journal of Finance

Teaching: Lecturer, University of Nottingham ** Average Teaching Evaluation: 24.38 / 25.00 2019 - 2020
- Lecture: Topics in Advanced Econometrics II (PhD)
- Lecture: Research Methods for Risk Management (MSc)

Tutor for small group tutorials, University of Nottingham 2018 - 2019
- Tutorial sessions for Corporate Finance (MSc/UG 3rd year)
- Tutotial sessions for Risk, Information & Insurance (UG 3rd year)

Tutor for Supervisions, Faculty of Economics, University of Cambridge 2013 - 2017
- Mathematics and Statistics for Economists
(UG 2nd year; St John's College, Queens' College, Hughes Hall, Newnham College)

Supervision: 1 × PhD viva voce External Examiner (Royal Holloway, University of London)
13 × MSc Dissertation supervision (University of Nottingham)

Invited Talks: Cambridge University; The Alan Turing Institute, London; University of Surrey;
(2018 - 2020) Queen Mary University of London; Lancaster University; University of East Anglia;
KEA Collaborative Symposium in Economics, Sungkyunkwan University; University of Exeter;
The National Institute for Mathematical Sciences; EcoSta 2020, Yonsei University (Scheduled)

EDUCATION: PRE-DOCTORAL STUDIES

University of Cambridge
MASt. in Mathematical Statistics (Mathematical Tripos Part III) 2012

Imperial College London
BSc with First Class Honours in Mathematics with Statistics for Finance 2011
& Associateship of the Royal College of Science (ARCS)

PERSONAL INFORMATION

Gender: Male; Date of Birth: 08 November 1989;

Nationality: Republic of Korea (South Korea);

Languages: Korean (Native), English (Fluent), Mandarin (Basic)

Computing Skills: Matlab, Python, LaTeX, Maple, Stata, R

REFERENCES

Professor Oliver Linton
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Professor Alexey Onatski
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