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RESEARCH FIELDS

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

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* in Finance	**Lancaster University Management School**	2020 –
Assistant Professor in Finance	**University of Nottingham**	2018 – 2020

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). **Elec. Comm. in Probability**, 21, (2016)

*Officially titled 'Senior Lecturer', which is the UK equivalent of Associate Professor in US

Ongoing Papers

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

"Comparing factor models with conditioning information"
(with S. Ahmed and D. Tsvetanov) *Working paper* (2020)

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

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

"The Fourier approach for high frequency time series: with applications to Covid-19" (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)
20 × MSc Dissertation supervision (University of Nottingham)

Invited Talks: Cambridge University: Big Data in Financial Markets Conference;
(2018 - 2020) The Alan Turing Institute, London: Theory and Algorithms for Data Science Seminar;
Queen Mary University of London; Lancaster University Management School;
KEA Collaborative Symposium in Economics, Sungkyunkwan University;
The National Institute for Mathematical Sciences; University of Exeter Business School;
UEA Norwich Business School; University of Surrey School of Economics;
EcoSta: International Conference on Econometrics and Statistics, Yonsei University

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; Year of Birth: 1989

Nationality: South Korea

Languages: Korean (Native), English (Fluent)

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

REFERENCES

Professor Oliver Linton
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