

SEOK YOUNG HONG

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CV date: 11 January 2022
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EMPLOYMENT HISTORY

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

EDUCATION

University of Cambridge

PhD in Pure Mathematics and Mathematical Statistics 2018
Thesis : “Nonparametric Methods in Financial Time Series Analysis”
Advisor: Professor Oliver Linton FBA
Honours: The Smith/Rayleigh-Knight Prize, Faculty of Mathematics

MASt. in Mathematical Statistics 2012
Mathematical Tripos, Part III

Imperial College London

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

RESEARCH PAPERS

- [Volatility estimation and forecasts based on price durations](#)
(with Ingmar Nolte, Stephen Taylor and Xiaolu Zhao). **Journal of Financial Econometrics**, forthcoming.
- [Nonparametric Estimation of Infinite Order Regression and Its Applications to the Risk-Return Tradeoff](#)
(with Oliver Linton). **Journal of Econometrics**, 219, (2020)
- [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)
- [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)
- [Small deviations in \$L_2\$ -norm for Gaussian dependent sequences](#)
(with Mikhail Lifshits and Alexander Nazarov). **Electron. Comm. in Probability**, 21, (2016)

- [Separate noise and jumps from tick data: an endogenous thresholding approach](#)
(with Xiaolu Zhao and Oliver Linton). *Working paper (2022)*
- [Comparing factor models with conditioning information](#)
(with Shamim Ahmed and Daniel Tsvetanov) *Working paper (2022)*
- [On the suitability of mixing-type conditions: are they really appropriate for economic data?](#)
Working paper (2022)
- [The econometric analysis of the dynamic spread of COVID-19: the case of South Korea](#)
(with Y. Won). *Working paper (2021)*
- [A novel jump detection test and market responses to macroeconomic news release](#)
Work in progress (2021)

PROFESSIONAL EXPERIENCE

Referee Service: Journal of Econometrics \times 5, Econometric Theory, Journal of Time Series Analysis
Computational Statistics and Data Analysis, European Journal of Finance, Springer

Teaching: Lecturer, Lancaster University 2020 – 2022
 - Financial Markets (BSc)
 - Introduction to Quantitative Methods (MSc)
 - Derivative Pricing (MSc)
 - Foundations of Financial Markets (MSc)

Lecturer, University of Nottingham **** Average Teaching Evaluation: 4.87 / 5.00** 2019 – 2020
 - Topics in Advanced Econometrics II (PhD)
 - 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: Director of the *MSc in Quantitative Finance*, Lancaster University Management School (2021 –)
 External Examiner for the PhD *viva voce*, Royal Holloway, University of London (2020)
 PhD Confirmation Panel Chair, Lancaster University Management School (2020)
 MSc Dissertation Advisor \times 20, University of Nottingham (2019 – 2020)

Invited Talks: Cambridge University: Cambridge-INET Big Data in Financial Markets Conference;
(2018 - 2021) The Alan Turing Institute, London: Theory and Algorithms for Data Science (TADS) Seminar;
Queen Mary University of London, School of Economics and Finance;
Lancaster University Management School; University of Exeter Business School;
KEA Collaborative Symposium in Economics, Sungkyunkwan University;
The National Institute for Mathematical Sciences, Republic of Korea;
UEA Norwich Business School; University of Surrey School of Economics;
Computational and Financial Econometrics conference, King's College London;
EcoSta: International Conference on Econometrics and Statistics, Yonsei University.

PERSONAL INFORMATION

Gender: Male; Year of Birth: 1989
Nationality: South Korean
Languages: Korean, English
Computing Skills: Matlab, Python, L^AT_EX, Maple, Stata, R

REFERENCES

Professor Oliver Linton

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Phone : +44-(0)1223-335229
Email : obl20@cam.ac.uk

Professor Alexey Onatski

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