

# SEOK YOUNG HONG

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## EMPLOYMENT HISTORY

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| Associate Professor of Finance | <b>Lancaster University Management School</b> | 2020 –      |
| Assistant Professor of Finance | <b>University of Nottingham</b>               | 2018 – 2020 |

## EDUCATION

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### 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

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- [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). **Electronic Communications 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 (INC. SCHEDULED)

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**Referee Service:** Journal of Econometrics  $\times$  5, Econometric Theory, Journal of Time Series Analysis  
Computational Statistics and Data Analysis, European Journal of Finance, Springer  
The Financial Review, Economic Modelling.

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

## Professional Service:

MSc Dissertation Advisor  $\times$  20, University of Nottingham (2019 – 2020)  
 PhD Confirmation Panel Chair, Lancaster University Management School (2020)  
 External Examiner for the PhD *viva voce*, Royal Holloway, University of London (2020)  
 Director of the *MSc in Quantitative Finance*, Lancaster University Management School (2021 – )

External Examiner for the PhD *viva voce*, Oxford University (2022)

**Presentations & Invited Talks (2018 - 2022):**

Cambridge University: Big Data in Financial Markets Conference;  
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;  
University of East Anglia, 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;  
Asian Meeting of the Econometric Society in China, The Chinese University of Hong Kong;  
Workshop on Volatility, Bursts and Jumps, Lancaster University Management School;  
Australasian Meeting of the Econometric Society, Brisbane, University of Queensland;  
International Associations for Applied Econometrics (IAAE), King's College London;  
Hanyang University;  
Asian Meeting of the Econometric Society in Japan, University of Tokyo & Keio University;  
Cambridge University, Judge Business School.

**PERSONAL INFORMATION**

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Gender: Male;      Year of Birth: 1989  
Nationality: South Korean  
Languages: Korean, English  
Computing Skills: Matlab, Python, L<sup>A</sup>T<sub>E</sub>X, Maple, Stata, R

**REFERENCES**

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**Professor Oliver Linton**  
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University of Cambridge  
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