YONGHWAN JO

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CONTACT INFORMATION

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EDUCATION

2018   Ph.D. in Business and Technology Management, College of Business, Korea Advanced Institute of Science and Technology (KAIST), Daejeon, Korea
Dissertation title: *Essays on asset pricing and international finance: the risk premium in the futures markets*

2013   M.S. in Management Science (currently Business and Technology Management), KAIST, Daejeon, Korea

2012   M.S. in Physics, KAIST, Daejeon, Korea

2009   B.S. in Physics with a Minor in Mathematics, Kyungpook National University, Daegu, Korea

PROFESSIONAL APPOINTMENTS

2018-Current   Assistant Professor, Advanced Institute of Finance and Economics, Liaoning University, Shenyang, China

2018   Post-Doctoral Research Fellow, Business and Technology Management, College of Business, KAIST, Daejeon, Korea

PUBLICATIONS

"The Impact of Liquidity Risk in the Chinese Banking System on the Global Commodity Markets", *Journal of Empirical Finance* (forthcoming, joint with Jihee Kim and Francisco Santos)

"Revisiting the Time Series Momentum Anomaly", *Annals of Economics and Finance* (2019): 20-2, 767-782 (joint with Jihee Kim)

"Dependence Structure of the Commodity and Stock Markets, and Relevant Multi-Spread Strategy", *Physica A* (2011): 3842-3854. (joint with Min Jae Kim, Sehyun Kim, and Soo Yong Kim)

WORKING PAPERS

Long-Horizon Futures Premiums with Leverage

How to Improve Machine Learning in Empirical Asset Pricing (joint with Yonghwi Kim)

WORKS IN PROGRESS

Futures Risk Premiums with Machine Learning

HONORS AND AWARDS

2018 Fourth Team Place, Predicting Iron Ore Price, POSCO Industrial AI Solution Challenge
      (joint with Yonghwi Kim)
2017 Best Ph.D. Student Paper Award, Korean Finance Association Autumn Meeting
2013 Best Ph.D. Student Paper Award, Korean Allied Economic Association Annual Meeting

GRANTS AND FELLOWSHIPS

2013-2016 Global Ph.D. Fellowship, National Research Foundation of Korea

EXTERNAL PRESENTATIONS

2017 Korean Finance Association Autumn Meeting, Seoul, Korea

2014 Korean Allied Economic Associations Annual Meeting, Daegu, Korea

2013 Korean Allied Economic Associations Annual Meeting, Seoul, Korea

EXTRA TRAINING

2017 Passed Level II of the CFA Program, CFA Institute