Professor Jin Yoo (Josaphat) teaches finance at the College of Econocmics and Finance of Hanyang University. He received a B.A. (1986) and an M.A. (1988) from Seoul National University, and an MBA (1992) and a Ph.D. (1998) in Finance and Business Economics, respectively, at Stern School of Business, New York University. Before joining the Hanyang faculty in 2008, Professor Yoo had been on the faculty of the College of Management and Economics of Chungnam National University as Associate Professor.

Professor Yoo has taught various courses such as Derivatives, Fixed Income Securities, Risk Management, Corporate Finance, Behavioral Finance, Investment etc.

Professor Yoo is the author of "Fixed Income Securities and Their Derivatives(2003)," which is known to be popular with both practitioners and scholars in the related areas.

Professor Yoo has also authored various articles in leading academic journals such as Asia Pacific Journal of Financial Studies, which cover option pricing, value at risk, mortgage-backed securities, asset-backed securities, yield curve, and behavioral finance.

Professor Yoo worked as derivatives strategist, European equity market fund manager, system developer of derivatives pricing and risk managing while working in industry.

■ Education

Ph.d. Stern School of Business (NYU) (Business Economics)
M.B.A. Stern School of Business (NYU) (Finance)
M.A. Seoul National University (Finance)
B.A. Seoul National University (Business Administration)

■ Professional Exprience

2008-present, Professor of Financial Economics, Hanyang University
Associate Professor of Finance, Chungnam National University
Derivatives Strategist, Deahan Investment Trust Co., Ltd.
Second Lieutenant, Korean Army

Research Interest

Derivatives, Fixed Income Securities, Risk Management, Behavioral Finance, Market Microstructure, Applied Game Theory

Selected Papers

“Average Price Futures Contracts: Pricing, Characteristics, and Implications,”
Asia-Pacific Journal of Financial Studies, 44(December), 2015

Selected Articles

"Asymmetric Information or Asymmetric Reputation? A Theory on Why Foreigners Earn So Much in a Small Open Emerging Market,” Asia-Pacific Journal of Financial Studies, 40(June), 2011

"Studies on Information Asymmetry, Price Manipulation and Investor Performances," Asia-Pacific Journal of Financial Studies, 37(December), 2008

"Investor Information, Herding, and Strategies", Journal of Money and Finance, 23(2), 2009 (in Korean)

"Risk of Mortgage-Backed Securities and Their Pricing," The Korean Journal of Financial Management, 24(3), 2007 (in Korean)

"Effects of Security Design of Asset-Backed Securities on their Values and the Values of Issuing Firms," Korean Journal of Futures and Options, 13(2), 2005 (in Korean)

Selected Books

“Fixed Income Securities and Their Derivatives,” Kyungmoonsa, 2003. (in Korean)

Honors and Awards

Best paper, Korean Money and Finance Association, 2010

Best paper, Korean Securities Association, 2009.

Best paper, Korean Financial Management Association, 2005

Academic Service

Associate Editor or Director, Korean Securities Association, 2001-2010.

Associate Editor or Director, Korean Finance Association, 2003-2009.

Associate Editor or Director, Korean Financial Management Association, 2003-2008.