

Curriculum Vitae – A Summary

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Myung-Jig Kim is a professor at the College of Economics and Finance, Hanyang University since 1995. Prior to this position he was an associate professor at the University of Alabama in Tuscaloosa, AL. He received his BA degree in economics at Hanyang University and both MA and Ph.D. degrees in economics at University of Washington in Seattle. He has published many research works at the leading professional journals such as *Journal of Finance*, *Review of Economic Studies*, *Journal of Financial and Quantitative Analysis* and *Journal of Monetary Economics* and his specialty includes machine learning, data science, economic forecasting, credit risk modeling, early warning system, and various quantitative methods in the field of financial econometrics. In addition to his academic career, he has been involved in many co-works with the financial industry and regulatory authority in designing and developing risk surveillance system. His partners include the Financial Supervisory Service, Korea Deposit Insurance Corporation, Asian Development Bank, state-sponsored enterprises, and commercial banks. Dr. Kim served as Executive Vice President of Hanyang University, Dean of College of Economics, and President of Korean Securities Association. He also served as a nonexecutive director at the Meritz Financial Group and the KB Financial Group.

Selected Publications

1. "Mean-Reversion in Stock Prices? A Reappraisal of the Empirical Evidence," *Review of Economic Studies*, 58, 1991, 515-528.
2. "Predictable Stock Returns: The Role of Small Sample Bias," *Journal of Finance*, 48, 1993, 641-661.
3. "Are Jumps in Stock Returns Diversifiable? Evidence and Implications for Option Pricing", *Journal of Financial and Quantitative Analysis*, 29, 1994, 609-631.
4. "New Index of Coincident Indicators: A Multivariate Markov Switching Factor Model Approach," *Journal of Monetary Economics*, 36, 1995, 607-630.
5. "Jumps and Time-Varying Correlations in Daily Foreign Exchange Rates," *Journal of International Money and Finance*, 20, 2001, 611-637.
6. "Estimation of Risk and Return of Venture Capital Investments in an Emerging Market: An Iterative Generalized Method of Moments Approach," *Asia-Pacific Journal of Financial Studies*, 44, 2015, 475-495.