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학력

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서울대학교 경영학과 (경영학 학사) - 1994.2

경력

고려대학교 경영대학 경영학과 교수 (2014.9~현재)

고려대학교 경영대학 경영학과 부교수 (2009.9~2014.8)

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University of Kentucky 조교수 (2003.7 ~2006.6)

기타경력

증권선물위원회 비상임위원 (2022.9~현재)

한국재무학회 부회장 (2023.1~현재)

재무연구(Asian Review of Financial Research) 편집위원 (2020.1~현재)

증권학회지(Korean Journal of Financial Studies) 편집위원장 (2021.3~2022.5)

고려대학교 경영대학 재무금융 분야주임 (2013.9~2015.6; 2021.9~현재)

University of Michigan 방문학자 (2019.12~2021.7)

기획재정부 연기금 평가위원 (2019)

중소기업중앙회 소기업상공인공제 리스크관리위원 (2017~2019)

공무원연금 대체투자위원 (2016~2019)

건설근로자 공제회 투자심의위원 (2014~2019)

The Ohio State University 방문학자 (2012.7~2013.8; 2015.8~2016.2)

수자원공사 투자금융위원 (2012~2015)

고려대학교 Finance-MBA 주임교수 (2010~2011)

연구실적

Can swap basis predict foreign exchange rate? Evidence from Korea (with Eun-young Shin) *Asian Review of Financial Research*, May 2022

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Does more information in stock price lead to higher or lower firm-specific return variation? (with Mark Liu). *Journal of Banking and Finance*, June 2011

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REIT capital budgeting and equity marginal q (with Brent Ambrose). *Real Estate Economics*, September 2009

Can investor heterogeneity be used to explain the cross-section of average stock returns in emerging markets? (with Chan Shik Jung and Kyung Suh Park). *Journal of International Money and Finance*, June 2009

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U.S. banks, crises, and bailouts: From Mexico to LTCM (with Bong-Chan Kho and René Stulz). *American Economic Review Papers and Proceedings*, May 2000

진행 논문

Small and large firms across legal origins (with Lingxia Sun)

What Explains Cross-Country Difference in Corporate Valuations? Growth Opportunities or Profitability? (with Lingxia Sun)

기타

한국연구재단 연구과제 (NRF-2020S1A5A2A01042572), 2020
한국연구재단 연구과제 (NRF-2015S1A5A2A01013715), 2015
한국연구재단 연구과제 (NRF-2012S1A2A1A01030725), 2012
RERI annual research grant -- Real Estate Research Institute, Hartford, CT, 2007
Behavioral Economics Roundtable grant -- Russell Sage Foundation, New York, NY, 2005
CIBER grant -- The Ohio State University, Columbus, OH, 2003

Asian Review of Financial Research 최우수논문 (2022)
Korean Journal of Financial Studies 최우수논문- 금융기관, 금융시장 분야 (2019)
재무학회 추계학술대회 최우수논문 (2019)
경영학회 하계학술대회 최우수논문 (2016)
재무통합학회 학술대회 최우수 논문 (2011)
재무학회 최우수논문 (2008)

CAFM 우수논문 (2006)

Pace-Setter – The Ohio State University, Columbus, OH, 2003
PEGS scholarship – The Ohio State University, Columbus, OH, 2001