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Department of Business Administration  
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### RESEARCH AREAS

Corporate Finance  
Investments  
Derivatives and Asset Pricing

### TEACHING AREAS

Corporate Finance  
Investments  
Options and Futures  
Statistics

### EDUCATION

(1993) Ph.D., University of Texas at Arlington  
(1985) MBA, Seoul National University  
(1983) BBA, Seoul National University

### EXPERIENCE

Research Associate, Korea Capital Market Institute  
Credit Analyst and Deputy Manager, Korean French Banking Corporation

### PUBLISHED JOURNALS

title	Journal	Publication (decision) date	Authors	Participation form
Determinants of KOSPI 200 Index Options' Volatility Spread	Korean Journal of Financial Knowledge	2019.08	One	Sole: Kim, Suhkyong
A Study on Determinants of KOSPI200 Market Basis	Journal of the Korean Business Administration	2019.03	One	Sole: Kim, Suhkyong

**PUBLISHED JOURNALS**

title	Journal	Publication (decision) date	Authors	Participation form
An analysis of the effect of KOSPI200 past return on the relationship between KOSPI200 futures and KOSPI200 spot: using the implied spot index of KOSPI200 futures	Journal of Korean Securities Association	2018.12	One	Sole: Kim, Suhkyong
Changes in regression parameters of office rental determinants during the downturn and upturn cycles - focused on Gangnam and the CBD	Journal of Korean Regional Science	2018.04	2	Joint (1st) : Jong-Keun Choi / Joint (Communication): Suhkyong Kim
Building a model for the relationship between index and index futures	Industrial Management Research	2014.12	One	Sole: Kim, Suhkyong
Financial crisis, put -call parity market and momentum effect	Journal of Korean Futures Markets	2014.02	One	Sole: Kim, Suhkyong
Relevance of futures undervaluation , prospect theory and intraday momentum effect	Journal of Korean Futures Markets	2013.02	One	Sole: Kim, Suhkyong
Comparative analysis of rent and land price determinants of office buildings and store buildings-focusing on Gangnam and downtown areas in Seoul-	Journal of Korean Regional Science	2012.12	2	Joint (1st) : Suhkyong Kim / Joint (Communication): Choi Jong Geun
An analysis of relative momentum strength for spot index and futures index	Financial Research	2011.03	2	Joint (1st) : Suhkyong Kim / Joint (Communication): Sungho Park
Management analysis of Korean loan companies (2004-2009)	Industrial Management Research	2010.12	2	Joint (Participation) : Suhkyong Kim, Jin Jung
Implications for Overcoming the Korean Economic Crisis and the Global Financial Crisis	Social Sciences	2009.12	One	Sole: Kim, Suhkyong
Verification of integration among greenhouse gas emission trading exchanges	Korean Journal of Trade	2007.08	2	Joint (Participation) : Taekwan Han, Suhkyong Kim
Economic cycle and share price synchronization in Northeast Asia, the United States and Russia	Journal of the Korean Business Administration	2007.08	One	Sole: Kim, Suhkyong

**PUBLISHED JOURNALS**

title	Journal	Publication (decision) date	Authors	Participation form
Prospective theoretical analysis of the blackjack market	Financial Journal	2007.03	2	Joint (Participation) : Suhkyong Kim, Seunghoon Seok
Analyzing the daily data of stock index and stock index futures	Asia-Pacific Journal of Financial Studies	2000.12	2	Joint (1st) : Suhkyong Kim, Junghoon Hong
Recent KOSDAQ Mayor's Retrospective and Implications	Stock	2000.06	One	Sole : Suhkyong Kim
The Effect of Option Listing on the Structure of Equity Bid / Ask Spreads	Review of Quantitative Finance and Accounting	1999.10	2	Joint (1st) : Suhkyong Kim, Dave Diltz
A Transactions Data Analysis of Intraday Beta	Financial Review	1998.08	3	Joint : Suhkyong Kim, Larry Lockwood, Tom McInish
The Relationship between Stock and Option price Changes	Financial Review	1996.08	2	Joint (Participation) : Suhkyong Kim, Dave Diltz
Foreign OTC premium analysis in the Korean stock market	Korean Journal of Finance	1996.04	3	Joint (1st) : Suhkyong Kim, Woon Yeol Choi, Jongman Kang
Intraday Beta Stability	Advances in Quantitative Analysis of Finance and Accounting	1996.01	3	Joint (1st) : Suhkyong Kim, Tom McInish, Larry Lockwood