Sol Kim

College of Business/Hankuk University of Foreign Studies

RESEARCH AREAS

Financial Derivatives
Financial Engineering
Financial Statistics

EDUCATION

(2004) Ph.D., College of Business, KAIST (Korea Advanced Institute of Science and Technology)
(1999) M.E., College of Business, KAIST
(1993) B.E., College of Business

PROFESSIONAL EXPERIENCES

(2015 ~ present) Professor of Finance, College of Business, Hankuk University of Foreign Studies
(2021 ~ present) Outside Director, Hanwha Asset Management
(2021 ~ 2022) Visiting Professor, Seoul National University

RESEARCH ACHIEVEMENTS

- Kim, Sol "Portfolio of Volatility Smiles vs. Volatility Surface: Implications for Pricing and Hedging Options," Journal of Futures Markets 1154-1176, 2021. **(SSCI)**
- Kim, Sol "Risk Management and Corporate Social Responsibility," (with Hyoung Goo Kang and Geul Lee) Strategic Management Journal, 42(1), 202-230, 2021. **(SSCI)** (Financial Times Top 50 Business Journal)
- Kim, Sol "Ad Hoc Black and Scholes Procedures with the Time-to-Maturity," (with Suk Joon Byun and Dongwoo Rhee) Review of Pacific Basin Financial Markets and Policies, 21(1), 1-21, 2018.
- Kim, Sol "Skewness vs. Kurtosis: Implication for Pricing and Hedging Options," (with Geul Lee and Yuen Jung Park) Asia-Pacific Journal of Financial Studies, 46(6), 903-933, 2017. **(SSCI)**

RESEARCH ACHIEVEMENTS

- Kim, Sol "Investor Sentiment and Credit Default Swap Spreads During the Global Financial Crisis," (with Jihye Lee and Yuen Jung Park) Journal of Futures Markets, 37(7), 660-688, 2017. **(SSCI)**