

Curriculum Vitae

Hyeongwoo Kim

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Current Position

- Assistant Professor, Department of Economics, Auburn University
- Treasurer, Korea-America Economic Association

Citizenship and VISA Status: Republic of Korea (H1B Visa)

Education

- Ph.D. in Economics, The Ohio State University, Columbus, OH, 2006
- M.A. in Economics, Seoul National University, Seoul, South Korea, 1994
- B.A. in Economics (*Cum Laude*), Seoul National University, Seoul, South Korea, 1992

Areas of Specialization

- International Finance
- Monetary Policy and Macroeconomics
- Time Series Econometrics
- Empirical Financial Economics

Refereed Publications

- Kim, Hyeongwoo (2009), "On the Usefulness of the Contrarian Strategy Across National Stock Markets: A Grid Bootstrap Analysis," *Journal of Empirical Finance* **16-5**, 734-744.
- Kim, Hyeongwoo, Liliana Stern, and Michael Stern (2009), "Nonlinear Mean Reversion in the G7 Stock Markets," *Applied Financial Economics* **19-5**, 347-355.
- Kim, Hyeongwoo and Young-Kyu Moh (2009) "On the Importance of Span of the Data in Univariate Estimation of the Persistence in Real Exchange Rates", *Economics Bulletin* **29-1**, 129-140.
- Kim, Hyeongwoo, John Jackson, and Richard Saba (2009), "Forecasting the FOMC's Interest Rate Setting Behavior: A Further Analysis," *Journal of Forecasting* **28-2**, 145-165.
- Kim, Hyeongwoo (2008), "Country-Specific Shocks and Optimal Monetary Policy," *Economics Bulletin* **5-23**, 1-9.

Book Chapters

- Angkinand, Apanard, James Barth, and Hyeongwoo Kim (2009), "Spillover Effects from the U.S. Financial Crisis: Some Time-Series Evidence from National Stock Returns," *The Financial and Economic Crises: An International Perspective*, edited by Benton Gup, Edward Elgar Publishing, forthcoming.

Working Papers

- Nonlinear Mean Reversion across National Stock Markets: Evidence from Emerging Asian Markets, April 2008 (with Shu-Ling Chen; **Under Revision for Resubmission, *International Economic Journal***)
- Bias Correction and Out-of-Sample Forecast Accuracy, May 2009 (with Nazif Durmaz; **Under Revision for Resubmission, *Journal of Forecasting***), MPRA Working Paper No.16780
- A Century of Purchasing Power Parity Confirmed: The Role of Nonlinearity, January 2009 (with Young-Kyu Moh; **Under Revision for Resubmission, *Journal of International Money and Finance***; Presented in the 83rd WEAI/KEA Annual Conference by coauthor, July 2008; Presented in the KEA/KAEA International Conference by coauthor, August 2008), MPRA Working Paper No.17488
- VECM Estimations of the PPP Reversion Rate Revisited: The Conventional Role of Relative Price Adjustment Restored, November 2007 (**Under Revision for Resubmission, *Review of International Economics***)
- Factor Proportions Wages in a Structural Vector Autoregression, October 2009 (with Henry Thompson), MPRA Working Paper No.17798
- Time-Series Analysis of U.S. Kidney Transplantation and the Waiting List: Donor Substitution Effects and "Dirty Altruism", September 2009 (with T. Randolph Beard, John Jackson, and David Kaserman), MPRA Working Paper No.17620
- Examining the Evidence for Purchasing Power Parity Under the Current Float by Recursive Mean Adjustment, June 2009 (with Young-Kyu Moh)
- Generalized Impulse Response Analysis: General or Extreme?, April 2009, MPRA Working Paper No.17014
- Purchasing Power Parity and the Taylor Rule, March 2009 (with Masao Ogaki; Presented in 72nd Midwest Economics Association Annual Meeting, March 2008; Presented in Midwest Macro Meeting, May 2008; Presented in KEA/KAEA Annual Meeting, August 2008; Presented in ASSA Annual Meeting, January 2009; Presented in the NBER Summer Institute 2009, July 2009), Ohio State University Department of Economics Working Paper No.09-03
- A Note on Real Exchange Rate Dynamics and the Taylor Rule, February 2009
- Half-Life Bias Correction and the G7 Stock Markets, November 2008 (with Liliانا Stern and Michael Stern)
- The Asian Crisis in Thailand: Portfolio Investment and Central Bank Policy, April 2008 (with Noppadon Sathitsuksanoh and Henry Thompson)
- Half-Life Estimation under the Taylor Rule: Two Goods Model, February 2007 (Presented in 16th Midwest Econometrics Group Annual Meeting, October 2006)
- Local-Currency Pricing, Technology Diffusion, and the Optimal Interest Rate Rule, April 2006
- Half-Life Estimation under the Taylor Rule, July 2005
- Purchasing Power Parity under a Taylor Rule Type Monetary Policy, December 2004 (Presented in 14th Midwest Econometrics Group Annual Meeting, October 2004)

Professional Experience

- Assistant Professor, Department of Economics, Auburn University, 2006 ~ Present
- Treasurer, Korea-America Economic Association, 2009
- Instructor, Department of Economics, The Ohio State University, Columbus, OH, 2003 ~ 2006
- Researcher, Korea Institute of Finance, South Korea, 1994 ~ 1996
- Researcher, Korea National Committee for Pacific Economic Cooperation (KOPEC) , 1995

Conference/Seminar Presentations

- 2010: ASSA Annual Meeting (Atlanta, GA, January, Scheduled)
- 2009: ASSA Annual Meeting (San Francisco, CA, January), Auburn University (Auburn, AL, January), University of Southern Mississippi (Hattiesburg, MS, February), NBER Summer Institute (Cambridge, Massachusetts, July)
- 2008: Auburn University (Auburn, AL, Jan, Feb, Sep), Midwest Economics Association (72nd Annual

Meeting, Chicago, IL, March), Texas Tech University (Lubbock, TX, April), Midwest Macro Meeting 2008 (University of Pennsylvania, Philadelphia, PA, May), KEA/KAEA International Conference (Sungkyunkwan University, Seoul, South Korea, August)

- 2007: University of Alabama (Tuscaloosa, AL, March), Auburn University (Auburn, AL, November)
- 2006: Auburn University (Auburn, AL, March), University of Alabama (Birmingham, AL, March), Bank of Korea (Seoul, South Korea, April), Korea Institute of Finance (Seoul, South Korea, April), Samsung Economic Research Institute (Seoul, South Korea, April), Korea Institute for International Economic Policy (Seoul, South Korea, April), Midwest Econometrics Group (16th Annual Meeting, University of Cincinnati, Cincinnati, OH, October), Ohio State University (Columbus, OH, May)
- 2005: Ohio State University (Columbus, OH, October, November)
- 2004: Midwest Econometrics Group (14th Annual Meeting, Northwestern University, Evanston, IL, October), Ohio State University (Columbus, OH, May)

Conference Discussants

- 2008: Midwest Economics Association (72nd Annual Meeting, Chicago, IL, March)

Conference Session Chairs

- 2008: Midwest Macro Meeting 2008, (University of Pennsylvania, Philadelphia, PA, May)

Referee

- Applied Economics
- Chinese Economic Review
- Emerging Markets Finance and Trade
- International Economic Journal
- Journal of Forecasting
- Journal of Money, Credit, and Banking
- Quarterly Review of Economics and Finance

Fellowships, Awards, and Honors

- Summer Research Grant, College of Business, Auburn University, 2007, 2008
- Departmental Citation for Excellence in Teaching, Department of Economics, The Ohio State University, Autumn 2005
- University Fellowship, The Ohio State University, August 2001 ~ August 2002
- Seoul National University School of Business Alumni Fellowship, 1989 ~ 1992
- Cum Laude, Seoul National University, 1992
- Economics Faculty Fellowship, Seoul National University, 1988 ~ 1992

Teaching Experience

- Undergraduate Courses: Macroeconomics, Money and Banking, Microeconomics, International Economics
- Graduate Courses: Macroeconomics, Macroeconometrics, International Finance (guest lecturer)

Dissertation Supervision

- Ka Ming Cheng (Ph.D., Co-Chair, 2009, Lecturer at Auburn University)
- Sooriyakumar Krishnapillai (Masters, Committee Member, 2009)
- Nhuong Tran (Masters, Committee Member, 2009)
- Cephas Naanwaab (Masters, Committee Member, 2009)
- Chuannan Men (Masters, Committee Member, 2008)

- Noppadon Sathitsuksanoh (Masters, Committee Member, 2007)

Other Experience

- Reviewer, *Money and Banking* by Wright and Quadrini, Flat World Knowledge, 2008
- Reviewer, Test Bank for *International Economics* (International Edition) by Krugman and Obstfeld, Pearson Addison-Wesley, 2008
- Reviewer, Test Bank for *International Economics* by Krugman and Obstfeld (8th edition), Pearson Addison-Wesley, 2007
- Reviewer, *International Economics* by Krugman and Obstfeld (8th edition), Pearson Addison-Wesley, 2007
- Macroeconomics Lunch Seminar Organizer, The Ohio State University, Spring 2004
- Assistant Coordinator, 9th KOPEC Executive Committee Meeting, June 1995
- Assistant Coordinator, APEC Telecomm & Information Ministerial Luncheon Meeting, KOPEC (Co-hosted with the U.S. PECC), May 1995

Affiliations

- Korea-America Economic Association (Lifetime)
- International Economics and Finance Society (Lifetime)
- Midwest Economics Association (2007-2008)
- Korean-American Scientists and Engineers Association (2008-2010)