BYOUNG UK KANG

CONTACT INFORMATION:

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ACADEMIC EMPLOYMENT:

July 2016 – present: Associate Professor of Finance, The Hong Kong Polytechnic University
April 2009 – June 2016: Assistant Professor of Finance, The Hong Kong Polytechnic University

EDUCATION:

PhD in Finance (Management Engineering), KAIST Business School, February 2009
BS in Chemical Engineering, *Magna Cum Laude*, KAIST, February 2003

RESEARCH INTERESTS:

Hedge Funds, Mutual Funds, Empirical Asset Pricing, Financial Econometrics (Copulas, Wavelets)

PUBLICATIONS:

Timescale Betas and the Cross Section of Equity Returns: Framework, Application, and Implications for Interpreting the Fama-French Factors, (with Francis In and Tong Suk Kim), 2017, **Journal of Empirical Finance**, 42, 15–39.

Prime Broker-Level Comovement in Hedge Fund Returns: Information or Contagion?, (with Ji-Woong Chung), 2016, **Review of Financial Studies** 29(12), 3321–3353.

A Longer Look at the Asymmetric Dependence between Hedge Funds and the Equity Market, (with Francis In, Gunky Kim, and Tong Suk Kim), 2010, **Journal of Financial and Quantitative Analysis** 45(3), 763–789.

WORKING PAPERS:

National Culture and Hedge Fund Return Smoothing, (with Tong Suk Kim and Dong Jun Oh), 2016, *Revise & Resubmit,* **Journal of Banking and Finance**

Asymmetric Dependence, Tail Dependence, and the Time Interval over which the Variables Are Measured, (with Gunky Kim), 2014.

The Value of External Audits: Evidence from Voluntary Audits of Hedge Funds, (with Dichu Bao, Jong-Hag Choi, and Woo-Jong Lee), 2017.

Are College Education and Job Experience Complements or Substitutes? Evidence from Hedge Fund Portfolio Performance, (with Jin-Mo Kim, Oded Palmon, and Zhaodong Zhong), 2015.

PRESENTATIONS:

2017/18: AUT†; University of Auckland†; 2017 FMA Annual Meeting (Boston)†

2016/17: NUS; Singapore Management University; University of Sydney*; UNSW*; 2016 FMA Annual Meeting (Las Vegas, Nevada); 2016 MIT Asia Conference in Accounting (Xiamen, China)*

2015/16: 2016 ICAFEL (Taichung, Taiwan); 2016 FARS Midyear Meeting*; 2015 KAA Winter Conference*; KAIST; SKKU*; Seoul National University*; KAIST*; Hanyang University*; Korea University*; Yonsei University; Monash University; University of Melbourne; UNSW; University Technology Sydney

2014/15: 2015 EFMA Annual Meetings (Amsterdam, Netherlands)*; 2014 CAFM (Seoul, Korea)*; Conference on Recent Developments in Financial Econometrics and Applications (Geelong, Australia); 2014 FMA Annual Meeting (Nashville, Tennessee)*; 2014 EFA Annual Meeting (Lugano, Switzerland); 2014 CICF (Chengdu, China)*

2013/14: 2014 AsianFA Annual Conference (Bali, Indonesia); 2014 Jerusalem Finance Conference (Jerusalem, Israel)*; HKUST; LSE; SoFiE/INET workshop (Cambridge, UK); UNIST*; SKKU*; Korea University*; University of Hong Kong; Hong Kong Polytechnic University; 2013 SFM (Kaohsiung, Taiwan); City University of Hong Kong

2012/13: Soongsil University*; Yonsei University*; KAIST*; Seoul National University*

2010/11: KAIST; University of Hong Kong; City University of Hong Kong; Hong Kong Polytechnic University; Monash University; University of Sydney

2009/10: 2009 CAFM (Seoul, Korea); 2009 FMA Annual Meeting (Reno, Nevada)

2008/09: Hong Kong Polytechnic University; Massey University

* denotes presentations by coauthor.

† denotes scheduled presentations (as of September 2017).

AWARDS & GRANTS:

Financial News & KAFA Top-Journal Paper Award, 2016
General Research Fund 2014/15, Research Grant Council of Hong Kong, among others.

COURSES TAUGHT:

MBA: AF5333 Risk Management for Corporations

UG: AF4323 International Finance; AF3322 Credit Analysis and Management; AF4334 International Financial Management and Trade

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PROFESSIONAL SERVICES:

Editorship: Korean Journal of Financial Studies (Associate Editor; 2015 – present)

Refereeing: Journal of Financial and Quantitative Analysis; Journal of Financial Markets; Pacific-Basin Finance Journal; Asia-Pacific Journal of Financial Studies; Research Council of Hong Kong; Journal of Economics and Business; Journal of Chinese Economic and Business Studies; Korean Journal of Financial Studies; Asian Review of Financial Research

Conference: 2015 EFA Annual Meeting (Program Committee); 2015 JLFA Conference (Reviewer); JCAE Symposium (Reviewer)

Discussions: 2016 FMA Annual Meeting (Las Vegas, Nevada); 2016 ICAFEL (Taichung, Taiwan); 2013 SFM (Kaohsiung, Taiwan); 2009 CAFM (Seoul, Korea); 2009 Hong Kong Joint Finance Research Workshops (HKUST); 2009 FMA Annual Meeting (Reno, Nevada)