

SEUNGHO LEE, PH. D.

JULY 2022

Current Position: Lecturer (Assistant Professor) in Finance, Business School, King's College, University of Aberdeen
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RESEARCH AREAS

Investment, Cryptocurrency Price Efficiency, Market Efficiency, Risk Management, International Finance

EDUCATION

Ph. D. in Business Administration (Finance) 2013-2019
John Molson School of Business, Concordia University (AACSB Accredited) Montréal, QC, Canada
Dissertation: Three Essays on Current International Financial Markets
Thesis Committee: Lorne N. Switzer (Supervisor), Sandra Betton, Ramzi Ben-Abdallah, Bryan Campbell (External to Program), Marie-Claude Beaulieu (External Examiner), Mahesh C. Sharma (Chair)

Master of Business Administration in International Finance 2010-2012
Middlebury Institute of International Studies Monterey, CA, USA
(Former Monterey Institute of International Studies) (AACSB Accredited)

Bachelor of Economics, Bachelor of Japanese Interpretation (Dual Degree) 2002-2006
Kyung Hee University Seoul, South Korea

PUBLISHED ARTICLES

“Information Asymmetry, Cultural Difference, and Divergence of Investor Reaction: Empirical Evidence from the Chinese and U.S. Stock Markets” with T. Walker, A. Zhang, and Y. Zhao

Journal Submission: *European Financial Management*, Forthcoming. (Accepted in July 2022)

Presentation:

JIFMIM Cross Country Perspectives in Finance Symposium (2nd Round), 11-12 December 2020. Online.

JIFMIM Cross Country Perspectives in Finance Symposium (1st Round), 20-22 August 2020. Online.

Australasian Finance & Banking Conference, 15 December 2019. Sydney, Australia.

“The COVID-19 Pandemic, Short Sale Ban, and Market Efficiency: Empirical Evidence from the European Equity Markets”

Journal of Asset Management. January 2022. (Sole Authorship)

Presentation: JIFMIM Cross Country Perspectives in Finance Symposium (1st Round), June 24-26, 2021. Online.

“Pricing Efficiency and Arbitrage in the Bitcoin Spot and Futures Markets”

Research in International Business and Finance. October 2020, Volume 53 (with L.N. Switzer and N. El Meslmani)

Presentation: FinteQC 2019 Conference, 5-6 June 2019. Lévis, QC, Canada.

Digital, Innovation, and Entrepreneurship & Financing Conference, 2-3 December 2019. Valencia, Spain.

“Risk, Culture and Investor Behavior in Small (but notorious) Eurozone Countries”

Journal of International Financial Markets, Institutions & Money, May 2019, Volume 60, pp.89-110 (with L.N. Switzer and J. Wang)

Presentations:

JIFMIM Cross Country Perspectives in Finance Conference, 23-25 June 2017. Chengdu, Sichuan, China.

JIFMIM Cross Country Perspectives in Finance Symposium, 15-17 December 2017. Chiang Mai, Thailand.

“Extreme Risk and Small Investor Behavior in Developed Markets”

Journal of Asset Management. October 2017, Volume 18, Issue 6, pp 457–475 (with L.N. Switzer and J. Wang)

Presentations:

ESSEC Conference on Extreme Events in Finance, 15-18 December 2014. Royaumont Abbey, France

REVIEWER

Finance Research Letters, Research in International Business and Finance, Journal of Asset Management

RESEARCH PROJECTS IN PROGRESS

“Information Co-Movement between Commodity and Equity Markets Revisited - an Application of the Thick Pen Method” with R. Durand, M. Gronwald, and S. Wadud.

Presentation: The 15th International Conference on Computational and Financial Econometrics, 18-20 December 2021, London, United Kingdom

Journal Submission: *International Review of Financial Analysis*, Submitted on 12 July 2022.

“Measuring Cryptocurrency Price Co-Movement using a Thick Pen” with R. Durand, M. Gronwald, Yuan Zhao and S. Wadud.

Presentation: The 15th International Conference on Computational and Financial Econometrics, 18-20 December 2021, London, United Kingdom

Research Seminar Series, University of Surrey, 25 May 2022, Surrey, United Kingdom

“The Effects of Negative Interest Rate on Equity and Currency Exchange Markets” with L.N. Switzer

Presentation: Paris Financial Management Conference, 17-19 December 2018. Paris, France

ACADEMIC APPOINTMENTS

Business School, University of Aberdeen

Scotland, United Kingdom

Lecturer (Assistant Professor) in Finance

2019-Present

Administration: Deputy Exams Officer, Online MSc Finance Programme Leader, Academic Integrity Committee Panel

PhD Supervision: Sania Wadud (2022)

Teaching: [BU5526] Portfolio Analysis (2020/21-Present), [FI4002] Financial Strategy and Investment Management (2019/20-Present), [QB3503] International Financial Management (2019/20-Present)

John Molson School of Business, Concordia University

Montréal, QC, Canada

Part-time Lecturer / Department of Finance

2015-2017

Teaching: [COMM308] Introduction to Finance (Summer 2016, Summer 2017, and Fall 2017)

Instructor Performance Evaluation: Well above average (the highest level / Summer 2016, Summer 2017, and Fall 2017)

Teaching Assistant / Department of Finance

[COMM308] Introduction to Finance, coordinated by Julie Slater (Summer 2015, Fall 2015, Winter 2016)

John Molson School of Business, Concordia University

Montréal, QC, Canada

Doctoral Research Assistant / Supervisor: Lorne N. Switzer

2014-2017

School of Graduate Studies, Concordia University

Montréal, QC, Canada

PhD Student Mentor / Mentees: Anup Basnet and James Cornish

2016-2019

SKILLS

Programming and Office Productivity

Eviews, Stata, SPSS, Python, Microsoft Office (Word, Excel, PowerPoint)

Languages

Native in Korean, fluent in English and Japanese, and functional in French and Chinese
Japanese Language Proficiency Test (JLPT) – Level 1 (the highest level)

HONOURS, AWARDS AND FELLOWSHIPS

John Molson School of Business, Concordia University	Montréal, QC, Canada
Nominee for the Governor General's Gold Medal (Canada)	2020
Lifetime Member of Beta Gamma Sigma	2019
Concordia Merit-based Scholarship and Tuition Waiver	2013-2017
John W. O'Brien Graduate Fellowship	2013-2014
John Molson School of Business Strategic Doctoral Funding	2014-2015

Middlebury Institute of International Studies (Former Monterey Inst. of Int'l Studies)	Monterey, CA, USA
Merit-based Scholarship	2010-2012
Les Zambo Scholarship	2011

Kyung Hee University	Seoul, South Korea
Merit-based Scholarship from Daehan Investment Trust Co., Ltd.	2003-2005
Merit-based Scholarship from Dongyang Investment Bank	2003

WORK EXPERIENCE

Globalization and Localization of Business Exports Center	Monterey, CA, USA
<i>Business Consultant</i>	2012-2021
Selected Projects: <i>Select Sector SPDRs</i> Brand Study: the Carmel Car Concours Audience Investment Preference Survey (2014-2021), For the Common Good 2014: Report on the Impact of Our Nonprofits on Monterey County (2014), Monterey Institute of International Studies Non-Degree Language Programs (2013), Marketing Analysis Report for <i>Carmel-by-the-sea Car Concours</i> (2012-2013), A Branding Study for <i>Rakuten, Inc</i> (2012), Research for the possible international expansion and localization for <i>Citrix Systems, Inc.</i> (2011)	

Cosmic Invest Co. Ltd.	Seoul, South Korea
<i>Co-Founder / Director of Research</i>	2017-2019

James Martin Center for Non-proliferation Studies	Monterey, CA, USA
<i>Research Assistant / Supervisor: Ms. Melissa Hanham (East Asia Nonproliferation Program)</i>	2010-2012

Ministry of National Defense, Republic of Korea	Gangwon-do, South Korea
<i>Artillery Army Officer (ROTC) – First Lieutenant; Education Officer / Fire Support Officer</i>	2006-2008

REFERENCES

Lorne N. Switzer / Professor of Finance
John Molson School of Business, Concordia University, Montreal, QC, Canada
lorne.switzer@concordia.ca / +1-514-848-2424 ext. 2960

Ernest J. Scalberg / Trustee
The Select Sector SPDR Trust, 1 Iron Street Boston, MA 02210, USA
escalberg@gmail.com / +1-831-626-4516

Jun Wang / Associate Professor of Finance
DAN Department of Management and Organizational Studies, University of Western Ontario, London, ON, Canada
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