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Chinese Studies in the Graduate School of International and Area Studies  
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## Academic employment

September 2019-Current	Associate Professor, Department of Chinese Foreign Affairs and Commerce, Hankuk University of Foreign Studies, Korea
September 2014- August 2019	Assistant professor, Department of Chinese Foreign Affairs and Commerce, Hankuk University of Foreign Studies, Korea
January 2014- August 2014	Research Professor, Incheon National University, Korea
January 2012-December 2013	Post-doctoral fellowship, Pusan National University, Korea
July 2000- February 2008	Assistant professor, Department of Mathematics, Yanbian University, China

## Education

2008.3 – 2011.8	Pusan National University, Department of Economics, Doctor of Economics.
2002.9 – 2005.6	Yanbian University, Department of Mathematics, Master of Science.
1996.9 – 2000.6	Yanbian University, Department of Mathematics, Bachelor of Science.

## Publications: Journal articles (SSCI/SCOPUS)

2021.3	“The effect of air quality and weather on the Chinese stock market: Evidence from Shenzhen Stock Exchange,” <i>Sustainability</i> , 13, 1-20. (SSCI)
2020.8	“Dynamic co-movement between oil and stock markets in oil-importing and oil-exporting countries: Two types of wavelet analysis,” <i>Energy Economics</i> , 90. (SSCI, Top 10%)

- 2019.12 “The effects of extreme weather conditions on Hong Kong and Shenzhen stock market returns,” *International Journal of Financial Studies*, 7(4),1-14. (SCOPUS)
- 2011.1 “Changes of firm size distribution The case of Korea,” *PHYSICA A*, 390, 319-327. (SCI)
- 2010.1 “Weather effects on the returns and volatility of the Shanghai stock market,” *PHYSICA A*, 389, 91-99. (SCI)

**Publications: Journal articles (KCI, written in Korean)**

- 2021.4 “On the Interdependence between Biofuel, Crude Oil and Agricultural Prices: Evidence from Quantile Test Approach,” *Journal of The Korean Data Analysis Society*, 23(2), 895-912.
- 2018.10 “A Study on the Co-movement between the Chinese Stock Market and the Major Stock Markets in the World,” *Journal of The Korean Data Analysis Society*, 20 (5), 2397-2411.
- 2018.4 “The Impact of Country Risk Rating on the Returns and Volatility of East Asia Stock Markets,” *Journal of The Korean Data Analysis Society*, 20 (2), 693-705.
- 2017.10 “The Impact of China's Exchange Rate Fluctuation on the Change of Foreign Exchange Reserves,” *Journal of The Korean Data Analysis Society*, 19(5), 2535-2550.
2017. 3 “Information Transmission Effects between Stock and Bond Markets in China,” *The Journal of Northeast Asian Economic Studies*, 29(1), 97-137.
- 2016.3 “Relationship between Returns of Chinese Stock Markets and Interest Rate,” *The Journal of Northeast Asian Economic Studies*, 28(1), 105-135.
- 2015.12 “Volatility Spillover Effects and the Risk Minimizing Portfolios in Chinese Stock Markets,” *Korea Industrial Economics Association*, 28(6), 2381-2407.
- 2015.6 “Efficiency Change of the Chinese Stock Market before and after the Global Financial Crisis,” *Korea Industrial Economics Association*, 28(3), 955-984.
- 2015.6 “The Long-Memory Property of Returns and Volatility in the Chinese Stock Market and the Issue of Contemporaneous Aggregation,” *The Review of Eurasian Studies*, 12(2), 45-71.
- 2012.6 “The Effects of Financial Reform on the Chinese Stock Market: Focusing on Market Efficiency,” *The Journal of Northeast Asian Economic Studies*, 24(2), 221-248.