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Professor

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

March 2023 – Current	Professor, Department of Chinese Foreign Affairs and Commerce, Hankuk University of Foreign Studies, Korea
September 2019-February 2023	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)

2024.10 " Impact of global financial and energy markets, uncertainty, and climate change attention on Bitcoin carbon footprint," *Finance Research Letters,* 70, 1-10. (SSCI, Top 3%)

2024.2 " Interdependence between foreign exchange rate and international reserves: Fresh evidence from China," *Research in International Business and Finance,* 69. (SSCI, Top 10%)

2023.9 " Asymmetric volatility transmission and hedging strategies among REIT, stock, and oil markets," *Australian Economic Papers*, 67, 1-19. (SSCI)

2023.3 " Impact of global macroeconomic factors on spillovers among Australian sector markets: Fresh findings from a wavelet-based analysis," *Australian Economic Papers*, 63, 78-105. (SSCI)

2023.1 " Risks in Major Cryptocurrency Markets: Modeling the Dual Long Memory Property and Structural Breaks," *Sustainability*, 15(3), 1-16. (SSCI)

2022.7 " Dependence structure between Bitcoin and economic policy uncertainty: Evidence from time-frequency quantile-dependence methods," *International Journal of Financial Studies*, 10(4), 1-16. (SCOPUS)

2022.6 " Spillover network among economic sentiment and economic policy uncertainty in Europe," *Systems*, 10(4), 1-16. (SSCI)

2022.6 " Nonlinear Dependence and Spillovers between Currency Markets and Global Economic Variables," *Systems*, 10(3), 1-19. (SSCI)

2022.2 " Effect of Increasing Import Competition from China on the Local Labor Market: Evidence from Sweden," *Sustainability*, 14, 1-18. (SSCI)

2021.3 "The effect of air quality and weather on the Chinese stock market: Evidence from Shenzhen Stock Exchange," *Sustainability*, 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," *Energy Economics,* 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)

2023.12 "The Impact of Carbon Emission Trading on Industrial Production Activities in Jeonnam Region," Journal of The Korean Data Analysis Society, 25(6), 2257-2273.

2021.10 "Comparative Analysis on the Efficiency of Seoul Apartment Sale Price Movements," Journal of The Korean Data Analysis Society, 23(5), 2285-2296.

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.