Hyuna Ham

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EDUCATION

University of Texas at Austin, McCombs School of Business — **Austin, USA**
PhD in Accounting — *Expected May 2028*

Korea Advanced Institute of Science and Technology — **Seoul, South Korea**
Master of Science in Financial Engineering — February 2018

University of Iowa — **Iowa City, USA**
Bachelor of Business Administration in Finance — May 2015

CIMBA Italy — **Paderno del Grappa, Italy**
Study Abroad — Fall 2014

WORK EXPERIENCE

University of Texas at Austin — **Austin, USA**
Research Assistant for Dr. Yong Yu — August 2023 - Present

Fount Investment — **Seoul, South Korea**
Principal Researcher, Core AI Department — November 2020 - March 2023
Area of Expertise: AI models in Finance

December & Company Asset Management — **Seoul, South Korea**
Senior Quantitative Researcher, Portfolio Solution Department — January 2018 - October 2020
Area of Expertise: Robo-Advisor Algorithms

PAPERS

Lee, J., Batten, J. A., **Ham, H.**, & Ryu, D. (Forthcoming). Does portfolio momentum beat analyst advice? *Abacus.*

Ham, H., Ryu, D., Webb, R. I., & Yu, J. (2023). How do investors react to overnight returns? Evidence from Korea. *Finance Research Letters*, 54, 103779.

Ham, H., Ryu, D., & Webb, R. I. (2022). The effects of overnight events on daytime trading sessions. *International Review of Financial Analysis*, 83, 102228.

Ham, H., Cho, H., Kim, H., & Ryu, D. (2019). Time-series momentum in China's commodity futures market. *Journal of Futures Markets*, 39(12), 1515-1528.

ADDITIONAL INFORMATION

Programming
Python, R, C++, and SQL

Leadership Experience
Acquired Kepner-Tregoe Certification through leadership cultivation activities

Certificate
Korea Financial Investment Association Certificate No. 15-000851