

# Gahyun Choi

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50 Yonsei-ro, Seodaemun-gu, Seoul, 03722, Republic of Korea  
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## Education

Yonsei University  
PhD/MS Program in Industrial Engineering, 2022–Present  
BA in Clothing and Textile, 2022  
BS in Industrial Engineering, 2022

## Research Interests

Real Estate, Transportation, Asset Pricing, ESG, Econophysics

## Publications

Information flow among stocks, bonds, and convertible bonds

Jo, K., Choi, G., Jeong, J., Ahn, K.  
PLoS ONE (accepted)

The role of clean energy stocks in portfolio management

Kim, J., Choi, G., Ahn, K.  
Journal of Physics: Conference Series (accepted)

Price fairness: Clean energy stocks and market index

Choi, G., Park, G., Ei, Y., Ahn, K.  
Chaos, Solitons Fractals 168, 113049, 2023

Forecasting bank failures: A case of US banks

Jo, K., Choi, G., Jeong, J., Ahn, K.  
Computational Science – ICCS 2022 (Acceptance Rate: 30%)

## Working Papers

How the COVID-19 pandemic changed travel behaviour? A case study on public bike (R&R)  
Are referees unfair to away teams? Evidence from Premier League (R&R)

## Work in Progress

What is behind: Market force by potential  
Reputation matters: Resident sentiment and housing price  
Price discovery among REITs Market  
Information network of metropolises in South Korea

## Teaching Experience

Teaching Assistant, Yonsei University  
Fundamentals of Probability and Statistics (U)  
Spring 2023  
Stochastic Finance (PhD)  
Fall 2022 (4.77/5.0)  
New Business Trends and Analysis (PhD)  
Fall 2022 (4.77/5.0)

### **Seminar/ Conference Presentations**

2022

International Conference on Computational Science, United Kingdom  
Thredbo 17 Conference, Australia  
Korean Institute of Industrial Engineering: Spring Meeting, Jeju, Korea  
Korean Physical Society: Spring Meeting, Korea  
Association of Korean Geographers: Spring Meeting, Korea  
Korean Institute of Industrial Engineering: Fall Meeting, Incheon, Korea

2021

Korean Physical Society: Fall Meeting, Korea  
Seminar in Industrial Engineering, Spring, Yonsei University, Seoul, Korea

### **Research Experience**

Yonsei University

Researcher, Center for Finance and Technology, 2022–Present  
Junior Economist, Center for Finance and Technology, 2021–2022  
Research Assistant, Prof. Kwangwon Ahn, 2021–Present

### **Honors and Awards**

YGF scholarship (Industrial Engineering), Yonsei University, 2023 Spring  
Research Fellowship (Investment Information Engineering), Yonsei University, 2023 Spring  
Research Fellowship (Investment Information Engineering), Yonsei University, 2022 Fall

### **Skills**

Languages

Korean, Fluent in English

Computer Languages and Statistical Packages

Python, R, MATLAB, SAS, STATA

Database

Bloomberg

Editing Skills

LaTeX

### **Services**

Ad-hoc Reviewer

Financial Innovation  
ICAPM 2022  
Frontiers in Physics  
Technological Forecasting and Social Change  
Computational Economics  
Research in Transportation Economics

### **References**

Kwangwon Ahn

Yonsei University; k.ahn@yonsei.ac.kr

Hanwool Jang

Glasgow Caledonian University; hanwool.jang@gcu.ac.uk

Eojin Yi

Seoul Business School, aSSIST University; ejyi@assist.ac.kr

Yena Song  
Chonnam National University; y.song@jnu.ac.kr