Ganghyeok Lee

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Education

Yonsei University PhD/MS Program in Industrial Engineering, 2023–Present

University of Oxford BA in Mathematics, 2016–2020

Research Interests

Asset Pricing, AI in Finance, Econophysics

Publications

Market efficiency of the crude palm oil: Evidence from quantum harmonic oscillator Lee, G., Joo, K, Ahn, K. Journal of Physics: Conference Series 1593, 012037, 2020

Teaching Experience

Teaching Assistant, Yonsei University Elementary Statistics for Industrial Engineering (U) Spring 2024 Reliability Engineering and System Safety (U) Fall 2019

Seminar and Conference Presentations

2023

Korean Institute of Industrial Engineering: Spring Meeting, Jeju, Korea

2020

10th International Conference on Applied Physics and Mathematics, Tokyo, Japan

Short-term Training

IBM Quantum Computing: Qiskit Global Summer School, 2024 Summer

Research Experience

Yonsei University Researcher, Center for Finance and Technology, 2023–Present Research Assistant, Prof. Kwangwon Ahn, 2023–Present

Skills

Languages English, Korean Computer Languages and Statistical Packages Python, R, MATLAB, MySQL Editing Skills LaTeX

Services

Ad-hoc Reviewer Computational Economics Humanities and Social Sciences Communications Physica A PLoS ONE Scientific Reports TFSC

Other Employment

Military Services, Republic of Korean Army, 2020-2022

References

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