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
    Reliability Engineering and System Safety (U)
        Fall 2019 (4.55/5.0)

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

Research Experience

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

Skills

Languages
    Korean, Fluent in English

Computer Languages and Statistical Packages
    Python, R, MATLAB, MySQL

Editing Skills
    LaTeX

Other Employment

Military Services, Republic of Korean Army, 2020–2022

References

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