

Curriculum Vitae

October 2022

Hongseok Choi

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Current Position

Assistant Professor of Finance, City University of Hong Kong

05/2016–

Education

- University of Pennsylvania

09/2006–08/2012

Ph.D. in Economics, 08/2012

Dissertation Committee:

Domenico Cuoco (Advisor) and Philipp Illeditsch, Department of Finance

Dirk Krueger, Department of Economics

M.A. in Economics, 08/2011

- Seoul National University

03/2002–08/2006

B.Sc. in Physics and B.A. in Economics, Summa cum Laude, 08/2006

Curriculum Vitae 09/2012–04/2016

Visiting Scholar, Department of Mathematics, Korea University

03/2016–04/2016

Visiting Scholar, Department of Economics, University of Pennsylvania

12/2015–02/2016

1st Lieutenant/Assistant Professor, Korean Air Force (Military Service)

09/2012–11/2015

Research Interests

Theoretical Asset Pricing, Portfolio Choice, Decision Making under Ambiguity

Working Papers

- [Ambiguous State Dynamics, Learning, and Endogenous Long-Run Risk](#)
- [Learning about Ambiguous Long-Term Prospects](#)
Revise and Resubmit at the *Journal of Economic Theory*
- [On the Timing Premium Puzzle](#)

Work in Progress

- Can Learning Reduce the Dark Matter in the Long-Run Risk Model?
General Research Fund, Hong Kong Research Grants Council, 01/2022–12/2023

Presentations

- 2020 Chinese University of Hong Kong-Shenzhen, World Congress of the Econometric Society, Sungkyunkwan University, Seoul National University
- 2016 City University of Hong Kong, CityUHK International Finance Conference, HK Joint Finance Research Workshop
- 2015 Korea University, 11th Conference of the Asia-Pacific Association of Derivatives, Korea Institute of Finance, Yonsei University
- 2014 Seoul National University

Discussions

- 2018 CityUHK International Finance Conference
- 2017 CityUHK International Finance Conference
- 2016 HK Joint Finance Research Workshop, 12th Conference of the Asia-Pacific Association of Derivatives
- 2015 11th Conference of the Asia-Pacific Association of Derivatives

Teaching

City University of Hong Kong, 2016–

- Derivatives and Risk Management
- Fixed Income Securities
- Stochastic Calculus for Finance
- Theoretical Asset Pricing (Part 2/4)
- Financial Management

Other Information

Citizenship: South Korea

Languages : English and Korean