

Hyuna Ham

The University of Texas at Austin | McCombs School of Business
2110 Speedway, Austin, TX 78712
Email: Hyuna.Ham@mcombs.utexas.edu

EDUCATION

University of Texas at Austin, McCombs School of Business PhD in Accounting	Austin, USA <i>Expected May 2028</i>
Korea Advanced Institute of Science and Technology Master of Science in Financial Engineering	Seoul, South Korea February 2018
University of Iowa Bachelor of Business Administration in Finance	Iowa City, USA May 2015
CIMBA Italy Study Abroad	Paderno del Grappa, Italy Fall 2014

WORK EXPERIENCE

University of Texas at Austin Research Assistant for Dr. Yong Yu	Austin, USA August 2023 - Present
Fount Investment Principal Researcher, Core AI Department Area of Expertise: AI models in Finance	Seoul, South Korea November 2020 - March 2023
December & Company Asset Management Senior Quantitative Researcher, Portfolio Solution Department Area of Expertise: Robo-Advisor Algorithms	Seoul, South Korea January 2018 - October 2020

PAPERS

Lee, J., Batten, J. A., Ham, H. , & Ryu, D. (Forthcoming). Does portfolio momentum beat analyst advice? <i>Abacus</i> .
Ham, H. , Ryu, D., Webb, R. I., & Yu, J. (2023). How do investors react to overnight returns? Evidence from Korea. <i>Finance Research Letters</i> , 54, 103779.
Ham, H. , Ryu, D., & Webb, R. I. (2022). The effects of overnight events on daytime trading sessions. <i>International Review of Financial Analysis</i> , 83, 102228.
Ham, H. , Cho, H., Kim, H., & Ryu, D. (2019). Time-series momentum in China's commodity futures market. <i>Journal of Futures Markets</i> , 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