

# 김명직

김명직은 서울캠퍼스 [경제금융대학 경제금융학부](#) 교수이자 금융퀀트빅데이터 전문인력교육 사업단장, [교무처장](#)을 겸임하고 있다.

경제금융학부 홈페이지 참고(2019.10.)

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## 학력

- Ph. D. in Economics, University of Washington, Seattle, 1989.
- M.A. in Economics, University of Washington, Seattle, 1985.
- B.A. in Economics, Hanyang University, 1982.

## 경력

- Professor, Hanyang University (March 1995 - To present)
- Director, Hanyang Economic Research Institute (HERi) (September 2008 - August 2010)
- Senator, Faculty Senate, Hanyang University (July 2007 - June 2009)
- Assistant/Associate Professor, Department of Economics, Finance and Legal Studies, University of Alabama (August 1989-December 1996)
- Visiting Professor, Department of Economics, University of Washington (August 2002 - July 2003)
- Nonexecutive Officer, KB Financial Group (March 2014 - To Present)
- Nonexecutive Officer, Meritz Financial Group (June 2011 - March 2014)
- President, Korean Securities Association (March 2012 - February 2013)
- Chair, Capital Market Efficiency Committee, Financial Services Commission (August 2010 - 2013)
- Editor, Asia-Pacific Journal of Financial Studies, Korean Securities Association (April 2008

March 2011)

- Editor-in-Chief, Journal of Economic Research (April 2005 - March 2008)
- Member, Basel II Approval Committee, Financial Supervisory Service (June 2008 - 2013)
- Advisory Professor, Advisory Committee on Macro-prudential Analysis, Financial Supervisory Service (January 2007 - To present)
- Advisory Professor, Business Cycle Dating Committee, National Statistical Office(1999 - To present)
- Vice President, Korean Finance Association (March 2009 - February 2010)
- Vice President, Korean Association of Derivatives (January 2008 - December 2008)
- Director, Korea Fixed Income Research Institute (October 2000 - October 2006)
- International Credit Information Specialist, Asian Development Bank, 2005-2007
- Editor, Korean Journal of Futures and Options, Korean Association of Futures and Options, 2000-2002.
- Advisory Professor, Bank of Korea, 2000-2002.

## 연구관심분야

조기경보시스템, 위험관리, 경기변동 신용위험 모델링

## 주요연구과제

## 주요논문

- [김명직/주요논문](#) 문서를 참고

## 저서

- Financial Modeling and Consulting, Choeunddang Publishing Co., 2008.
- Financial Time Series Analysis, (with Kook-Hyun Chang), Kyungmoon-sa, 1998 (in Korean).
- Principles of Economics, (with Ji-Sung Yoo and Dong-Soo Choi), Parkyoung-sa, 1997
- (in Korean).
- Financial IT, (with Sang-Heon Lee), Kyungmoon-sa, 2001 (in Korean).

## 수상

- Nominated for Smith-Breeden Award, American Finance Association, 1993 (with Charles R. Nelson).
- Best Paper Award, Korean Finance Association, 1998.
- Best Paper Award, Korean Association of Finance, 1999.
- Best Paper Award, Korean Association of Derivatives, 2009.
- Best Paper Award, Korean Securities Association, 2011.
- 워싱턴대 한국총동문회 동문상 수상, 2015.

- 녹조근정훈상 수상, 2016.

## **언론 활동**