Bio

STANFORD ADVISORS

• Ronald Howard, Doctoral Dissertation Advisor (AC)

Publications

PUBLICATIONS

• Development and Evaluation of a Portfolio Selection Model and Investment Algorithm in Foreign Exchange Market Journal of the Korean Operations Research and Management Science Society
  Choi, J., Jung, J., Kim, S.
  2014; 39 (2): 83-95

• Performance of Markowitz's Portfolio Selection Model over the Accuracy of the Input Parameters Compared to Mutual Funds in Korea Journal of the Korean Operations Research and Management Science Society
  Kim, H., Jung, J., Kim, S.
  2013; 38 (4): 35-52

• Developing an Investment Framework based on Markowitz's Portfolio Selection Model Integrated with EWMA: Case Study in Korea under Global Financial Crisis Journal of the Korean Operations Research and Management Science Society
  Park, K., Jung, J., Kim, S.
  2013; 38 (2): 75-93

• Development and Evaluation of an Investment Algorithm Based on Markowitz’s Portfolio Selection Model Case Studies of the U.S. and the Hong Kong Stock Markets Korean Management Science Review
  Choi, J., Jung, J., Kim, S.
  2013; 30 (1): 73-89

• Optimal In-house Operations for Disaster Response: A survey and analysis (in Korean) Information and Communications Magazine (Korean Institute of Communications and Information Sciences)
  Jung, J., Kim, H., Kim, S.
  2012; 29 (5): 80-91