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ACADEMIC EMPLOYMENT

2023- Associate Professor of Finance, Department of FinTech, SKK Business School, Sungkyunkwan University
2019-2023 Associate Professor of Finance, School of Business, Hanyang University
2021-2022 Visiting Scholar, Gies College of Business, University of Illinois Urbana-Champaign
2015-2019 Assistant Professor of Finance, School of Business, Hanyang University

ACADEMIC POSITIONS HELD

2020-2021, 2022 Head of Finance Department, School of Business, Hanyang University
2016-2020 Track Chair, Finance MBA, Graduate School of Business, Hanyang University

EDUCATION

2008-2012 Ph.D. in Economics, University of Cambridge
Thesis Title: Essays on Modelling Financial Markets with Ambiguity and Liquidity Constraints
Supervisor: Demosthenes N. Tambakis (Cambridge)
Committee: Amil Dasgupta (LSE), Jayant V. Ganguli (Essex)
2007-2008 M.Phil. in Economics (with distinction), University of Cambridge
2004-2007 B.A. in Economics (1st class), University of Cambridge

OTHER POSITIONS HELD

2012-2015 Army officer (1LT, ROK Army), Korea Military Academy (*fulfilling mandatory military service*)

RESEARCH INTEREST

Mutual funds and institutional investors, ESG issues, fintech and financial intermediation

SELECTED PUBLICATIONS

2022 Sitting Bucks: Stale Pricing in Fixed Income Funds, with Jaewon Choi (Illinois) and Mathias Kronlund (Tulane). *Journal of Financial Economics* 145, 296-317.
2021 Institutional Investor Heterogeneity and Market Price Dynamics: Evidence from Investment Horizon and Portfolio Concentration, with Donghan Kim (Meritz Securities), Hyun-Dong Kim (Sogang), and Denis Yongmin Joe (Korea Univ.), *Journal of Financial Markets* 54, 100604.
2014 Ambiguity Aversion, Funding Liquidity, and Liquidation Dynamics. *Journal of Financial Markets* 18, 49-76 (solo-authored)

WORKING PAPERS

[1] Mutual Fund Flows and the Supply of Capital in Municipal Financing, with Manuel Adelino (Duke), Sophia Chiyong Cheong (City University of Hong Kong), and Jaewon Choi (Illinois). NBER Working Paper w30980.

- [2] Bond Funds and Credit Risk, with Jaewon Choi (Illinois) and Amil Dasgupta (LSE). CEPR Discussion Papers 14134, ECGI Finance Working Paper 639/2019.
- [3] Do Foreign Institutional Investors Promote Green Growth for Emerging Market Firms? with Sophia Chiyong Cheong (City University of Hong Kong), Jaewon Choi (Illinois), and Sangeun Ha (Copenhagen)
- [4] The Information Value of Corporate Social Responsibility, with Kose John (NYU) and Jongsub Lee (Seoul National University).
* Featured in [Harvard Law School Forum on Corporate Governance](#).
- [5] Down and Out? Baseball Sentiment and Investor Behavior, with Keun Woo Park (Dermafirm) and Min Yeon Han (Mirae Asset Global Investments).

OTHER PUBLICATIONS

(* denotes papers written with current or former PhD students)

- 2023 (*) Who Should Choose the Money Managers? Institutional Sponsors' Equity Manager Performance, with Min-Yeon Han (Mirae Asset Global Investments), Sang-Gyung Jun (Hanyang), and Hyoung-Goo Kang (Hanyang), *Pacific-Basin Finance Journal* 78, 101974.
- 2020 (*) Beta or Duration? Risk-Taking by Balanced Mutual Funds in Korea, with Keun Woo Park (Hanyang) and Min-Yeon Han (Hanyang), *Finance Research Letters* 33, 101229.
- 2019 (*) Foreigners at the Gate? Foreign Investor Trading and the Disposition Effect of Domestic Individual Investors, with Keun Woo Park (Hanyang) and Seong Hoon Jeong (Daegu Catholic), *North American Journal of Economics and Finance* 49, 165-180.
(*) Investor Behavior Around Monetary Policy Announcements: Evidence from the Korean Stock Market, with Keun Woo Park (Hanyang) and Dahea Hong (Korea Risk Management Co.), *Finance Research Letters* 28, 355-362.

HONORS AND AWARDS

- 2021 KAFA-Financial News Top Journal Award (with Jaewon Choi), Korea-America Finance Association
- 2020 Winner, Shinhan Investment Corp. Best Paper Award, 15th International Conference on Asia Pacific Financial Markets, Korea Securities Association
- 2016 Winner, Shinhan Investment Corp. Best Paper Award, 11th International Conference on Asia Pacific Financial Markets, Korea Securities Association
- 2013 Winner, Shinhan Investment Corp. Best Paper Award, 8th International Conference on Asia Pacific Financial Markets, Korea Securities Association
- 2008-2011 Gates Cambridge Scholarship, University of Cambridge
- 2008 Stephenson Prize (awarded to the top of M.Phil. Economics class), University of Cambridge
- 2007 B.A. Scholar, Christ's College, University of Cambridge

CONFERENCES AND SEMINAR PRESENTATIONS

(* by co-authors, presented otherwise stated)

- 2023 AFA*; Wharton-NYU Law and Finance Conference*; Australian National University*; UNSW*; MFA (scheduled); FIRS (scheduled)*
- 2022 AFA (virtual)*; MFA (discussion); AIM Investment Conference-UT Austin; Paul Woolley Conference-LSE*; Asian FA*; APAD*; Brookings Municipal Finance Conference; FMA Annual Meeting (virtual discussion, presentation*); 17th CAFM; Global AI Finance Research Conference (Singapore)*; Paris December*; SFS Cavalcade Asia-Pacific (virtual); Tsinghua* MFA*; KAIST; Cornell*; Illinois*; Ohio State*; Nevada-Las Vegas*; Georgetown*
- 2021

- 2020 Rice*; FMA (New York, virtual); Bergen*; Bonn*; Canadian Derivative Institute Annual Conference (virtual)*; LSE*; SEC Conference on Financial Market Regulation; EFA (virtual); WFA (virtual)*
- 2019 ASSA (Atlanta); MFA*; European Winter Finance Summit; Hong Kong Polytechnic*; Kentucky Finance Conference*; 2nd World Symposium on Investment Research*; University of Connecticut Finance Conference*; AIM Investment Conference-UT Austin*; FMA Annual Meeting (New Orleans); UNIST; 14th CAFM; Paris December
- 2018 Sungkyunkwan University; Seoul National University; Academic Seminar, Korea Securities Association; Annual Meeting of the Korean Finance-Related Academic Associations*; 2nd SMARTFAB and 5th SMICBES, Bali, Indonesia (*invited speaker*); Wisconsin-Milwaukee*; 13th CAFM, Korea Securities Association
- 2017 Harvard*; Seoul National; KAIST; EFMA*; Columbia*, FMA*; Yonsei; 12th CAFM
- 2016 Seoul National University; Korea University; Sungkyunkwan University; Nanyang Technological University; INSEAD*; National University of Singapore*; 11th CAFM
- 2014 Hanyang; Korea University; Yonsei; KAIST; Ewha Womans; Academic Seminar, Korea Securities Association; Kyung Hee; 9th CAFM
- 2013 Korea Military Academy; FMA*; EFA; Seoul National University; 8th CAFM, Korea Securities Association
- 2012 University of Seoul; Kyung Hee University
- 2011 FMA European Conference; Spring Meeting of the French Finance Association
- 2010 Winter Doctoral Conference, Judge Business School, Cambridge; Spring Meeting of the French Finance Association; MFA

TEACHING EXPERIENCE

Hanyang University (2015 -)

Undergraduate courses: Microeconomic Theory, Financial Econometrics, Behavioral Finance

Graduate courses: Asset Pricing II, Corporate Finance I, Banking and Intermediation

MBA courses: Investor Behavior and Financial Market, Financial Statistics 1

Korea Military Academy (2012-2015)

Undergraduate courses: Economics, International Economics, Microeconomics, Macroeconomics

University of Cambridge (2009-2011)

Undergraduate courses: Part I Macroeconomics, Part IIA Macroeconomics

AD-HOC REFEREEING

Asia-Pacific Journal of Financial Studies; Emerging Markets Finance and Trade; Finance Research Letters; Journal of Banking and Finance; Journal of Financial Markets; Journal of Financial Stability; North American Journal of Economics and Finance; Pacific-Basin Finance Journal; Quantitative Finance

ACADEMIC SERVICE

2023- Associate Editor, Asia-Pacific Journal of Financial Studies (SSCI)

2021- Program Committee, FMA Annual Meeting

2020- Board Director, Korean Finance Association

2020- Associate Editor, Asian Review of Financial Research (Scopus)

2018- Board Director, Korea Securities Association

2016- Associate Editor, Journal of Derivatives and Quantitative Studies (Scopus)

2016- Board Director, Korea Derivatives Association

2018-2022 Associate Editor, Korean Journal of Financial Studies (Scopus)

CONSULTING EXPERIENCE

Korea Housing Finance Corporation; Bank of Korea; National Pension Fund Research Institute; Korea Trade Insurance Corporation; Korea Housing and Urban Guarantee Corporation; Korea Student Aid Foundation; Ministry of Employment and Labor, Korea; Samsung Asset Management; Korea Venture Investment Corporation; Ministry of Strategy and Finance, Korea; Creative Economy Initiative; Mirae Asset Global Investments Co.

PROFESSIONAL SERVICE

2023- Member, Risk Management Committee, Korea Radioactive Waste Control Fund
2022- Member, Asset Management Committee, Korea National Housing and Urban Fund
2021- Member, Asset Management Committee, Korea Wage Claim Guarantee Fund
2019- Member, Performance Evaluation Committee, Korea Credit Guarantee Fund
2020-2023 Member, Asset Management Committee, Korea Global Disease Eradication Fund
2019-2020 Member, Risk Management Committee, Korea Housing and Urban Guarantee Corporation

LANGUAGES

Korean and English (bilingual), German (intermediate)

PERSONAL INFORMATION

Married with two daughters