SANGMIN SIMON OH

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Academic Appointments

Columbia Business School 2024 – Present
Assistant Professor of Finance

Education

The University of Chicago 2024
Booth School of Business & Kenneth C. Griffin Department of Economics
Ph.D. Joint Program in Financial Economics
Dissertation: "Social Inflation"
Committee: Ralph Koijen (chair), Niels Gormsen, Lars Peter Hansen, Stefan Nagel

University of Pennsylvania 2018
Jerome Fisher Program in Management and Technology (M&T)
M.S. & B.S. in Electrical Engineering, School of Engineering and Applied Science
B.S. in Economics, Wharton School

Research Areas

Asset Pricing, Investments, Insurance Markets

Work and Industry Experience

AQR Capital Management, Greenwich, CT 2016
Research Analyst, Global Stock Selection

Forefront Capital Management, Mumbai, India 2015
Research Analyst, Special Situations Group

Republic of Korea Army, Seoul, South Korea 2012–2014
Discharged a Platoon Sergeant, 5th Armor Brigade

Publications

1. **Cross-sectional Skewness** (with Jessica Wachter)
Review of Asset Pricing Studies, 12(1), March 2022, p.155–198

Working Papers

2. **Pricing of Climate Risk Insurance: Regulation and Cross-Subsidies**
(with Ishita Sen, Ana-Maria Tenekedjieva) Revise & Resubmit, Journal of Finance

3. **Asset Demand of U.S. Households**
(with Xavier Gabaix, Ralph Koijen, Federico Mainardi, Motohiro Yogo)

4. **Social Inflation**
(solo-authored)

5. **Unpacking the Demand for Sustainable Equity Investing**
(with Don Noh, Jihong Song)

6. Climate Capitalists
(with Niels Gormsen, Kilian Huber)

7. High-Frequency Expectations from Asset Prices: A Machine Learning Approach
(with Aditya Chaudhry)

Conferences, Seminars, and Presentations

Presentations (* Indicates presentation by co-author)

- **2024**: AFA Annual Meeting×3, SGF Conference 2024, Georgetown McDonough, Arizona State Carey, UBC Sauder, UCL, Colorado Boulder, OSU Fisher, Federal Reserve Board, Emory Goizueta, HKU Business, NUS, Columbia Business School, Notre Dame Mendoza, Boston College, Junior Finance Conference on Valuations, NBER SI*
- **2023**: SFS Cavalcade*, WFA Annual Meeting, SoFiE Annual Conference, Yiran Fan Memorial Conference, FHFA*, Booth Finance Brownbag
- **2022**: NBER Insurance Fall Meeting, NBER Asset Pricing Fall Meeting*, NBER SI Corporate Finance*, NBER Innovative Data in Household Finance*, Swiss Society for Financial Market Research Conference, UC Boulder Leeds*, UW-Madison Business School*, NY Fed*, Tilburg*, U of Amsterdam*, U of Illinois Chicago*, Columbia GSB*, Stanford GSB*, Booth Finance Brownbag
- **2021**: AFA Meeting PhD Poster Session (×2), SoFiE Machine Learning Conference*, EFA Annual Meeting, SoFiE Annual Conference*, WFA Annual Meeting, NBER Insurance*, SITE 2021*, NY Fed/ NYU Financial Inter- mediation Conference*, ABFER 2021*, FRB Philadelphia Consumer Finance Round Robin 2021*, World Risk and Insurance Economics Congress 2021*, European Economic Association 2021*, Booth Finance Brownbag
- **2020**: Chicago Booth, SFS Cavalcade, MFA Annual Meeting, International Risk Management Conference, Bergen Fintech Conference, Bank of England Modelling with Big Data & Machine Learning Conference
- **2019**: Johns Hopkins University Carey Conference*, Wharton*, Booth Finance Brownbag

Discussions

- **2024**: MFA Annual Meeting, E(uropean)FA Annual Meeting
- **2021**: E(astern) FA Annual Meeting
- **2020**: Bank of England Modelling with Big Data & Machine Learning

Awards, Scholarships, and Grants

John Leusner Fellowship	2024
E-axes Forum Research Prize on Climate Finance —- for "Pricing of Climate Risk Insurance: Regulatory Frictions and Cross-Subsidies"	2023
Best Paper Prize in Responsible Finance: European Finance Association (EFA) —- for "Pricing of Climate Risk Insurance: Regulatory Frictions and Cross-Subsidies"	2022
Becker Friedman Institute Bradley Fellowship Award	2022
Stigler PhD Dissertation Award	2022
Liew Fama-Miller Fellowship (Top 3rd Year Finance Paper) —- for "Inside the Minds of Modern-Day Central Banks: The Role of Financial Markets"	2021
WFA PhD Candidate Award for Outstanding Research —- for "Social Inflation"	2021

Yiran Fan Memorial Prize (Inaugural Recipient)	2021
Fama-Miller Research Professional Development Fellowship	2021
2nd Place in PhD Category: UChicago Three-Minute Thesis Competition	2021
Arnold Zellner Doctoral Prize (Best Student Paper on Bayesian Methods) —- for ”High-Frequency Expectations from Asset Prices: A Machine Learning Approach”	2020
Best PhD Paper Award: Conference on Asia-Pacific Financial Markets —- for ”Unpacking the Demand for Sustainable Equity Investing”	2020
Drumheller Family Foundation PhD Fellowship	2020
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John and Serena Liew Fama-Miller PhD Fellowship	2018

Teaching Experience

The University of Chicago, Booth School of Business

Quantitative Portfolio Management (MBA)	TA for Ralph Koijen	2023
Blockchain, Cryptocurrencies, and Web3 (MBA)	TA for Anup Malani & Anthony Zhang	2023
Portfolio Choice & Asset Pricing (PhD)	TA for Stefan Nagel	2022
Quantitative Portfolio Management(MBA)	TA for Ralph Koijen	2022
Portfolio Choice & Asset Pricing (PhD)	TA for Stefan Nagel	2021
Quantitative Portfolio Management(MBA)	TA for Ralph Koijen	2021
Corporate Finance Theory (PhD)	TA for Douglas Diamond & Zhiguo He	2021
International Macro Policy (EMBA)	TA for Brent Neiman	2021
International Macro Policy (MBA)	TA for Brent Neiman	2020
Big Data (MBA)	TA for Veronika Rockova	2020

University of Pennsylvania, The Wharton School

Wharton Investment Trading Group, Quant Team	Student Instructor	2018
Investment Management (MBA, UG)	TA for Robert Stambaugh	2017
International Financial Markets (MBA, UG)	TA for Amir Yaron	2017
Behavioral Finance (MBA, UG)	TA for Nikolai Roussanov	2017
Investment Management (MBA, UG)	TA for Robert Stambaugh	2016

Professional Experience

Organizer

- Organizer for Econ Dynamics Working Group (with Lars Hansen) — 2021–22, 2022–23
- Co-Organizer for Chicago Booth Asset Pricing Working Group — 2021–22, 2022–23
- Founder of Chicago Booth ML in Finance Reading Group — 2020–21, 2021–22, 2022–23
- Co-Organizer for Chicago Booth Finance Brownbag — 2020–21

Leadership

- Certified Mental Health First Aider — 2021
- Graduate Student Liaison (GSL), Economics Department — 2021

- Co-President of Political Economy Club (PEC), Economics Department 2020–21
- Chicago Booth Standing Committee on PhD Climate 2020–21

Referee

- Review of Finance, American Economic Review: Insights

Program Review

- European Association of Young Economists Annual Meeting (2024), Empirics and Methods in Economics Conference (2020)

Additional Information

Citizenship

South Korea. Born 1992.

Computer Skills

Python (advanced), Stata (intermediate), Matlab (intermediate), R (intermediate)

Interests

Classical piano, Wildlife photography (mostly squirrels), Competitive soccer (positions: LB, DM), Soccer refereeing (Certified Level 5, Korea Football Association)

I run a daily listserv called Plausibly Exogenous, which has 600+ subscribers.

Languages

English (fluent), Korean (native), Japanese (intermediate), Spanish (intermediate)

Outside Activities

None

This version: June 15, 2024