

Sungjune Pyun

CONTACT INFORMATION	Department of Finance NUS Business School Mochtar Riady Bldg BIZ1 7-61 15 Kent Ridge Drive Singapore 119245	<i>Phone:</i> +1 424-278-3651 +65 6516-6815 <i>E-mail:</i> sjpyun@nus.edu.sg <i>Webpage:</i> http://sjpyun.github.io This version Dec/2017
RESEARCH INTERESTS	Empirical Asset Pricing, Variance Risk, Financial Derivatives, Financial Econometrics	
EMPLOYMENT	National University of Singapore , Singapore Assistant Professor of Finance 2017–	
EDUCATION	University of Southern California , Los Angeles, CA Ph.D. in Business Administration 2017 Finance and Business Economics Marshall School of Business Committee Members: Christopher Jones, Juhani Linnainmaa, Scott Joslin, and Selale Tuzel Stanford University , Stanford, CA M.S., Statistics 2010 Yonsei University , Seoul, Korea B.A., Applied Statistics; B.B.A., Business Administration 2008	
WORKING PAPERS	Variance Risk in Aggregate Stock Returns and Time-Varying Return Predictability , <i>Conditionally Accepted</i> , Journal of Financial Economics Market and Non-Market Variance Risk in Individual Stock Returns Implied Variance and Market Index Reversal (with Christopher Jones and Tong Wang)	
CONFERENCE/ SEMINAR PRESENTATIONS	2017 Penn State Smeal College of Business National University of Singapore ($\times 2$) University of Hong Kong City University of Hong Kong Case Western Reserve Weatherhead Texas A&M Young Scholars Finance Consortium AFA Poster Session Society of Financial Econometrics* 5th HEC-McGill Winter Finance Workshop* Midwest Finance Association* 2016 USC Marshall School of Business Midwest Finance Association Eastern Finance Association USC-UCLA-UCI-Caltech Finance Day* 2015 USC Marshall School of Business Australasian Finance and Banking Conference (* Co-author Presentations)	

DISCUSSIONS	<p>2017 Singapore Scholars Symposium <i>CAPM-based Company (Mis)valuations</i> by Dessaint, Olivier, Otto, and Thesmar</p> <p>2017 Eleventh Risk Management Conference <i>Center of Volume Mass: Does Aggregate Option Market Activity Predict Stock Returns?</i> by Bernile, Gao, and Hu</p> <p>2016 Midwest Finance Association <i>Volatility Uncertainty, Time Decay and Option Bid-Ask Spreads in the Incomplete Market</i> by Hsieh and Jarrow</p> <p>2016 Eastern Finance Association <i>Short-Sale Constraints and Option Trading: Evidence from Reg SHO</i> by Chen, Chen and Chou</p> <p>2015 Australasian Finance and Banking Conference <i>Procyclicality of the Correlation Between Dividend Growth and Consumption Growth</i> by Xu</p>
REFeree ACTIVITY	Journal of Business and Economic Statistics
TEACHING EXPERIENCE	<p>FIN 3118 Financial Risk Management (NUS)</p> <p>BUAD 306 Business Finance (USC, Summer 2015)</p>
RESEARCH ASSISTANT	<p>Christopher Jones (2014-2016), Scott Joslin(2015), Selale Tuzel (2012-2013), Yasushi Hamao (2011-2012), and Arthur Korteweg (2009)</p>
WORK EXPERIENCE	<p>Full-time: Korea Investment & Securities, Risk Management, Seoul, Korea (2010 - 2011)</p> <p>Internship: Samsung Securities Co. Ltd (Equity Trading, 2008), Morgan Stanley & Co. International (Debt Capital Markets, 2006), PwC Sam-il Accounting(2002)</p>
CERTIFICATIONS	<p>International: FRM Charterholder (GARP), CFA passed level 1</p> <p>Korean: FRM, Certified Securities Investment Advisor, Certified Derivatives Investment Advisor</p>
COMPUTER SKILLS	C/C++, HTML, Java, Matlab, Minitab, R, SAS, S+, SPSS, SQL, Stata, and VBA
ADDITIONAL INFORMATION	<p>Mandatory military service at Accounting and Finance Group, Republic of Korea Air Forces (2004– 2006)</p> <p>Languages: English (fluent), Korean (native), and German (conversational, ZD/ZMP)</p>