Sungjune Pyun

Contact Information

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This version Jan/2019

Research Interests

Empirical Asset Pricing, Variance Risk, Correlations, 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
Commitee 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

Published Papers

Variance Risk in Aggregate Stock Returns and Time-Varying Return Predictability, 2019, *Forthcoming*, Journal of Financial Economics

Working Papers

Variance Risk Premium in Individual Stocks and the Exposure to Factor Variance Risk
- Best paper award at 2018 APAD conference (Honorable mention)

Implied Variance and Market Index Reversal
(with Christopher Jones and Tong Wang)

Does International Trade Increase Stock Market Comovement? (with Johan Sulaeman)

Conference/ Seminar Presentations

2018 National University of Singapore
China International Conference in Finance
Asia-Pacific Association of Derivatives Conference

2017 Penn State Smeal College of Business
National University of Singapore (× 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

2018 Asian Bureau of Finance and Economic Research, Summer Camp at Singapore Management University, SFS Calvacade Asia-Pacific ($\times$ 2)
2017 Singapore Scholars Symposium, Eleventh Risk Management Conference
2016 Midwest Finance Association, Eastern Finance Association
2015 Australasian Finance and Banking Conference

Ad-hoc Referee

Management Science^{+}
Journal of Business and Economic Statistics
Journal of Empirical Finance
$^{+}$: More than once

Teaching Experience

FIN 3102 Investment Analysis and Portfolio Management (NUS, 2018-2019)
FIN 3118 Financial Risk Management (NUS, 2018-2019)
BUAD 306 Business Finance (USC, 2015)

Work Experience

Full-time:
Korea Investment & Securities, Risk Management, Seoul, Korea (2010 - 2011)
Internship:
Samsung Securities Co. Ltd (Equity Trading, 2008),
Morgan Stanley & Co. International (Debt Capital Markets, 2006), PwC Sam-il Accounting(2002)

Certifications

International:
FRM Charterholder (GARP), CFA passed level 1
Korean:
FRM, Certified Securities Investment Advisor, Certified Derivatives Investment Advisor

Computer Skills

C/C++, HTML, Java, Matlab, Minitab, R, SAS, S+, SPSS, SQL, Stata, and VBA

Additional Information

Mandatory military service at Accounting and Finance Group,
Republic of Korea Air Forces (2004– 2006)
Languages: English (fluent), Korean (native), and German (conversational, ZD/ZMP)