Sungjune Pyun

Contact Information

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Research Interests

Wide range of topics in asset pricing with a focus of empirical tests of macro-finance models, equity pricing, international finance, option pricing, and financial econometrics

Employment

National University of Singapore, Singapore
Assistant Professor
Department of Finance, NUS Business School 2017–
Risk Management Institute 2019–

Education

University of Southern California, Los Angeles, CA

Ph.D. in Business Administration 2017
Finance and Business Economics
Marshall School of Business

Stanford University, Stanford, CA

M.S., Statistics

Yonsei University, Seoul, Korea

B.A., Applied Statistics; B.B.A., Business Administration

Published Papers

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

Working Papers

Consumption growth persistence and the stock/bond correlation (with Christopher Jones)

The dynamics of stock and bond returns and the cross-section of international stock market returns

Cross-border trade competition and international stock return correlations (with Johan Sulaeman)

Variance risk premium in individual stocks and the exposure to factor variance risk

Implied variance and market index reversal (with Christopher Jones and Tong Wang)

Conference/ Seminar Presentations

2022: Yonsei University^{s}, 5th World Symposium in Investment Research^{s}

2021: SKK University, Asia-Pacific Association of Derivatives Conference, 14^{th} Risk Management Conference, Northern Finance Association, Conference on Asia-Pacific Financial Markets^{d}, Global AI Finance Research Conference^{d} (All online)

2020: NUS

2019: Korea University, USC*, Conference on Asia-Pacific Financial Markets, Melbourne Asset Pricing Meeting (Australia), 13^{th} Risk Management Conference (Singapore), Singapore Scholars Symposium, Asian Bureau of Finance and Economic Research[d] (Singapore)

2018: NUS, Asia-Pacific Association of Derivatives Conference (Busan, Korea), China International Conference in Finance (Tianjin, China), Asian Bureau of Finance and Economic Research[d] (Singapore), Summer Camp at Singapore Management University[d], SFS Cavalcade Asia-Pacific[d]

2017: Penn State University, NUS[2], University of Hong Kong, City University of Hong Kong, Case Western Reserve, AFA Poster Session (Chicago, IL), Young Scholars Finance Consortium (Houston, TX) , Society of Financial Econometrics* (New York), 5th HEC-McGill Winter Finance Workshop* (Sunshine Village, AB, Canada), Midwest Finance Association* (Chicago, IL), Singapore Scholars Symposium[d] (Singapore), Eleventh Risk Management Conference[d] (Singapore)

2016: USC, Midwest Finance Association (Atlanta, GA), Eastern Finance Association (Baltimore, MD), USC-UCLA-UCI-Caltech Finance Day* (Los Angeles, CA)

2015: USC, Australasian Finance and Banking Conference (Sydney, Australia)

(* Co-author presentations, [2] multiple papers, [s] scheduled, [d] discussion only)

Teaching Experience

BMF5356 Applied Financial Risk Management (NUS Masters of Finance, 2020–2022)
FE 5107 Risk Analysis and Management (NUS-PKU Double Degree Masters of Financial Engineering, 2019–2022)
FIN 3118/3714 Financial Risk Management (NUS Undergraduate, 2017-2022)
FIN 3102/3702 Investment Analysis and Portfolio Management (NUS Undergraduate, 2018–2020)
BUAD 306 Business Finance (USC Undergraduate, 2015)

PHD Students Supervised

Ximing Yin (2020, Commitee Member at NUS, placed at Hunan University, Assistant Professor)
Ling Zhai (Current, Visiting PhD student from Renmin University, China)
Zuben Jin (Current, Singapore Management University, External committee member)

Service

Finance Seminar Organizer (2018-2019)
Finance Department Recruiting Committee (2018-2021)
Finance Department PhD Committee (2020-2022)
Finance Department Brownbag Seminar Organizer (2017-2018)

Ad-hoc Referee

Management Science, Journal of Banking and Finance, Journal of Business and Economic Statistics, Journal of Empirical Finance, among others.

Conference Reviewer

SFS Calvacade Asia-Pacific (2018, 2019)

Grant Reviewer

Ministry of Education Grant Proposal, Singapore

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, Python, R, SAS, S+, SPSS, SQL, Stata, and VBA
ADDITIONAL INFORMATION	Risk Manager at Korea Investment & Securities, Seoul, Korea (2010 – 2011) Mandatory military service at Accounting and Finance Group, Republic of Korea Air Forces (2004– 2006)