

Sungjune Pyun

CONTACT INFORMATION	Department of Finance NUS Business School 15 Kent Ridge Drive 07-61 Singapore 119245	<i>Phone:</i> +1 424-278-3651 (text only) +65 6516-6815 <i>E-mail:</i> sjpyun@nus.edu.sg <i>Webpage:</i> http://sjpyun.github.io This version Jul/2019
RESEARCH INTERESTS	Empirical Asset Pricing, Variance Risk, Financial Derivatives, 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 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 , <i>Journal of Financial Economics</i> , 2019	
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) Country Index Co-movement (with Johan Sulaeman) The Consumption Growth Leverage Effect (with Christopher Jones)	
CONFERENCE/ SEMINAR PRESENTATIONS	2019: Thirteenth Risk Management Conference (Scheduled), Melbourne Asset Pricing Meeting (Scheduled) 2018: National University of Singapore, China International Conference in Finance (Tianjin, China), Asia-Pacific Association of Derivatives Conference (Busan, Korea) 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, Young Scholars Finance Consortium (Houston, TX), AFA Poster Session (Chicago, IL), Society of Financial	

Econometrics* (New York), 5th HEC-McGill Winter Finance Workshop* (Sunshine Village, AB, Canada), Midwest Finance Association* (Chicago, IL)

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

2015: USC Marshall School of Business, Australasian Finance and Banking Conference (Sydney, Australia)

(* Co-author Presentations)

DISCUSSIONS	2019: Asian Bureau of Finance and Economic Research 2018: Asian Bureau of Finance and Economic Research, Summer Camp at Singapore Management University, SFS Calvacade Asia-Pacific (× 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 Banking and Finance, Journal of Business and Economic Statistics, Journal of Empirical Finance
CONFERENCE REVIEWER	SFS Calvacade Asia-Pacific (2018, 2019)
TEACHING EXPERIENCE	FE 5107 Risk Analysis and Management (NUS-PKU Double Degree MFE, 2019-2020) FIN 3102 Investment Analysis and Portfolio Management (NUS Undergraduate, 2018-2020) FIN 3118 Financial Risk Management (NUS Undergraduate, 2018-2020) BUAD 306 Business Finance (USC Undergraduate, 2015)
SERVICE	Finance Seminar Co-ordinator (2018-2019) Finance Department Recruiting Committee (2018-2019) Finance Department Brownbag Seminar Co-ordinator (2017-2018)
INDUSTRY 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, Python, 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)