SOOHUN KIM

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EMPLOYMENT

Jun 2020-Now	Assistant Professor of Finance KAIST, Seoul, South Korea
Jun 2013-May 2020	Assistant Professor of Finance Georgia Institute of Technology, Atlanta, GA

EDUCATION

Sep 2007-Aug 2013	PhD in Finance Northwestern University, Evanston, IL
Mar 1998-Feb 2002	BA, Economics Seoul National University, Seoul, South Korea

RESEARCH INTERESTS

Asset Pricing • Machine Learning • Financial Econometrics • Risk Management • Market Frictions • Derivatives

WORKING PAPERS

Large Sample Estimators of Stochastic Discount Factor (2019)
with Robert Korajczyk

The More Resilient, the More Vulnerable (2019)
With Donghyun Ahn and Kyoungwon Seo

Revealed Heuristics: Evidence from Investment Consultants' Search Behavior (2019)
with Sudheer Chava and Daniel Weagley

Testing Ex-post Implications of Asset Pricing Models using Individual Stocks over Short Horizons (2019)
with Georgios Skoulakis

Capital Allocation and the Market for Mutual Funds: Inspecting the Mechanism (2020)
with Jules van Binsbergen and John Kim

A Hidden Markov Modeling of Momentum (2018)
with Kent Daniel and Ravi Jagannathan

Global Diversification with Local Stocks: A Road Less Traveled (2017)
with Cheol Eun, Fengrong Wei, and Teng Zhang

PUBLICATION

Arbitrage Portfolios, Review of Financial Studies, (2020)
with Robert Korajczyk and Andreas Neuhierl

Self-fulfilling arbitrages necessitate crash risk, Journal of Financial Market (2020)
with Donghyun Ahn and Kyoungwon Seo

Ex-post risk premia estimation and asset pricing tests using large cross sections: The regression-calibration approach, Journal of Econometrics, (2018)
with Georgios Skoulakis

WORK IN PROGRESS

Payoff Estimation of Analysts' Herding Incentive with Jonathan Clarke, Kyuseok Lee and Kyoungwon Seo

TEACHING

2020	Financial Econometrics, KAIST (MFE, MBA)
2014-2020	Derivatives, Georgia Institute of Technology (Undergrad, MS in QCF)
2012	Corporate Finance, Northwestern University (Undergrad)

INVITED TALKS

2018	KAIST, Seoul, South Korea
	Korea University, Seoul, South Korea
2017	University of Hawaii, Honolulu, HI (presented by coauthor)
	Hitotsubashi University, Tokyo, Japan (presented by coauthor)
	Seoul National University, Seoul, South Korea
2016	University of Indiana, Bloomington, IN
	HKUST, Hong Kong, China (presented by coauthor)
	KAIST, Seoul, South Korea
2015	Korea University, Seoul, South Korea
2014	University of Virginia, Charlottesville, VI
2013	University of Wisconsin, Madison, WI
	HKUST, Hong Kong, China

CONFERENCES

2019	AFA, Atlanta, GA
	EFA, Lisbon, Portugal (presented by coauthor)
2018	Frontiers of Factor Investing Conference, Lancaster, UK
	AFA, Philadelphia, PA
2017	NBER-NSF Time Series Conference, Evanston, IL
	CICF, Hangzhou, China
	ERFIN, Warsaw, Poland (presented by coauthor)
2016	EFA, Oslo, Norway (presented by coauthor)
	SOFIE, Hong Kong, China
	Macro/Finance Workshop in SKKU, Seoul, South Korea
2015	SOFIE, Lugano, Swtizerland (presented by coauthor)

2014	EFA, Lugano, Swtizerland
2012	WFA, Las Vegas, NV

PROFESSIONAL ACTIVITIES

Ad-hoc Referee:	Management Science, Journal of Financial Economics, Review of Financial Studies