Youngmin Choi

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INFORMATION Jericho, NY 11753 USA E-mail: youngmin.choi83@gmail.com

Homepage: https://youngminchoi-fin.github.io/

RESEARCH INTERESTS Empirical asset pricing, derivatives, high-frequency data, stock price efficiency, mutual funds

Academic Xavier University, Assistant Professor of Finance

2025-present

EMPLOYMENT

Department of Finance
Williams College of Business

Baruch College CUNY, Assistant Professor of Finance

2018-2025

Zicklin School of Business

EDUCATION Georgia Institute of Technology, Atlanta

Scheller College of Business

Ph.D. in Finance (2018), M.S. in Quantitative and Computational Finance (2012)

Yonsei University, Seoul, South Korea

M.S. in Economics (2010), B.S. in Mechanical Engineering and Business (2009)

PUBLICATIONS

On the Efficiency Contributions of Analyst Recommendations to Financial Markets

with Suzanne S. Lee (Georgia Tech)

- Forthcoming at the Journal of Financial Markets, May 2025

WORKING PAPERS

Market Returns Dormant in Options Panels

with Yoosoon Chang (Indiana University), Soohun Kim (KAIST), and Joon Y. Park (Indiana University)

- Under review
- MFA (2025) NBER-NSF (2024), SoFiE (2024), FMA (2024), SETA (2022), FMA derivatives and volatility (2021), AKFA (2021), KAEA (2021), APAD (2020), Baruch College (2019)

Characteristics-based Risk Decomposition and Mispricing in High-frequency Return Panel

with Suzanne S. Lee (Georgia Tech) and Soohun Kim (KAIST)

- FMA (2025, scheduled), SoFiE (2025), Eastern FA (2025), MFA (2025), SWFA (2025), Erasmus University Rotterdam (2024), University of College Dublin (2024)

Risk Perception and Corporate Financing Behaviors

with Armen Hovakimian (Baruch College), Joonsung (Francis) Won (University of Virginia)

- Revise & Resubmit, Feb 2025
- CICF (2023), FMA (2022), CFEA(2022), KAFA Brown Bag (2021), Baruch College (2021)

Complementarity of Passive and Active Investment on Stock Price Efficiency

- CICF (2021), MFA (2020), FMA (2018), NFA (2018), Triple Crown Conference (2019), Baruch College (2020), Yeshiva University (2019)

Realized Skewness for Information Ambiguity

with Suzanne S. Lee

- FMA (2016), NFA (2016), MFA (2016)

Work in Progress

Functional Factors and Functional Factor Pricing Models

with Yoosoon Chang (Indiana University), Soohun Kim (KAIST), and Joon Y. Park (Indiana University)

Disentangling Variance Risk Premium

Connectivity of Stock Market and the Cross-Section of Returns

ACADEMIC EXPERIENCE	 Baruch College, the City University of New York Advanced Corporate Finance, FIN 4610 (Undergraduate) Overall Evaluation 4.7/5.0 Corporate Finance, FIN 9770 (Graduate) Overall Evaluation 4.7/5.0 	Fall 2016 - Current Spring 2022 - Current
	Georgia Institute of Technology	
	 Finance and Investment, MGT 3078 (Undergraduate) Overall Evaluation 4.7/5.0 Investment, MGT 3076 (Undergraduate) Overall Evaluation 4.6/5.0 	Fall 2016 Spring, Summer 2015
UNIVERSITY	Zicklin Graduate Curriculum Committee, Baruch College	2022 - Current
SERVICES	Faculty Recruitment Committee, Baruch College Ph.D. Recruitment Committee, Baruch College	2019-2021 2019-2000
Professional Activities	Ad-hoc Referee: Journal of Banking and Finance, Asia-Pacific Journal of Financial Studies, Advances in Econometrics Conference Committee: Conference on Asia-Pacific Financial Markets (2024) Discussion: Financial Management Association (2022, 2023) Membership: American Finance Association, Northern Finance Association, European Finance, Association, Financial Management Association, Western Finance Association, Midwest Finance, Association, Korean-American Finance Association, Southwestern Finance Association	
Awards and	Professional Staff Congress-CUNY Research Award	2019-2022
Honors	Doctoral Student Travel Grant, American Finance Association (AFA)	2016
	Doctoral Student Travel Grant, Korea-America Finance Association (KAFA Ph.D. Fellowship, Scheller College of Business, Georgia Institute of Technologies, Ge	,
Industry Experience	Woori Investment and Securities Co. Hedge Fund Investment Group Associate Manager	2011-2012
COMPUTER SKILLS	• Statistical Packages: SAS, Stata, R, Eview, and GAUSS	

• Languages: Matlab, Python, C/C++, VBA, and Latex

• U.S. Permanent resident, South Korea citizen

 ${\rm Citizenship}$

References

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