

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

PUBLICATION

Analyzing Active Fund Managers' Commitment to ESG: Evidence from the United Nations Principles for Responsible Investment, Management Science, Accepted
with Aaron Yoon

Revealed Heuristics: Evidence from Investment Consultants' Search Behavior, Review of Asset Pricing Studies, Forthcoming
with Sudheer Chava and Daniel Weagley

Characteristic-based Returns: Alpha or Smart Beta?, Journal of Investment Management, Forthcoming
with Robert Korajczyk and Andreas Neuhierl

Arbitrage Portfolios, Review of Financial Studies, (2021)
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

WORKING PAPERS

Capital Allocation and the Market for Mutual Funds: Inspecting the Mechanism (2021)
with Jules van Binsbergen and John Kim

Large Sample Estimators of Stochastic Discount Factor (2021)
with Robert Korajczyk

Payoff Estimation of Analysts' Herding Incentive (2021)
with Jonathan Clarke and Kyoungwon Seo

The More Resilient, the More Vulnerable (2021)
With Donghyun Ahn and Kyoungwon Seo

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

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

TEACHING

2020-2021	Financial Econometrics, KAIST (MFE, MBA)
2014-2020	Derivatives, Georgia Institute of Technology (Undergrad, MS in QCF)
2012	Corporate Finance, Northwestern University (Undergrad)

PROFESSIONAL ACTIVITIES

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