

SOOHUN KIM

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EMPLOYMENT

Mar 2023-Now	Associate Professor of Finance KAIST, Seoul, South Korea
Jun 2020-Feb 2023	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 • Financial Econometrics • Financial Institution • ESG • Derivatives

PUBLICATION

Analyzing Active Fund Managers' Commitment to ESG: Evidence from the United Nations Principles for Responsible Investment, Management Science, (2023)
with Aaron Yoon

Arbitrage Portfolios, Review of Financial Studies (2021)
with Robert Korajczyk and Andreas Neuhierl

Revealed Heuristics: Evidence from Investment Consultants' Search Behavior, Review of Asset Pricing Studies (2020)
with Sudheer Chava and Daniel Weagley

Characteristic-based Returns: Alpha or Smart Beta?, Journal of Investment Management (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

WORKING PAPERS

Testing Weak Factors (2023)

with Valentina Rapponi and Paolo Zaffaroni

Environmental Activism, Endogenous Risk, and Stock Prices (2023)

with Ravi Jagannathan, Robert McDonald, and Shixiang Xia

Stock Market Return Predictability Dormant in Option Panels (2023)

with Yoosoon Chang, Youngmin Choi, and Joon Park

Large Sample Estimators of Stochastic Discount Factor (2023)

with Robert Korajczyk

Capital Allocation and the Market for Mutual Funds: Inspecting the Mechanism (2021)

with Jules van Binsbergen and John Kim

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

2020-2023	Business Statistics, Financial Econometrics, KAIST (MFE, MBA)
2014-2020	Derivatives, Georgia Institute of Technology (Undergrad, MS in QCF)
2012	Corporate Finance, Northwestern University (Undergrad)

PROFESSIONAL ACTIVITIES

Editorial Board:	Associate Editor for Asia-Pacific Journal of Financial Studies (AJFS) by Korean Securities Association Associate Editor for Asian Review of Financial Research (ARFR) by Korean Finance Association
Ad-hoc Referee:	Management Science, Journal of Financial Economics, Review of Financial Studies, Journal of Finance, Journal of Econometrics