

# CHAEHYUN PYUN

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## ACADEMIC APPOINTMENTS

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University of Alabama in Huntsville, *Assistant Professor of Finance* 2022–Present

## EDUCATION

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University of Georgia, *PhD in Finance* Sept. 2017-May 2022  
University of Illinois at Urbana-Champaign, *MS in Financial Engineering* Dec 2015  
Yonsei University, *MA in Applied Statistics* Feb 2014  
Sogang University, *BS in Electronic Engineering* Aug 2011

## WORK EXPERIENCE

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Boston Consulting Group, *Research Analyst, Spring 2016* Seoul, Korea  
Walt Disney Company, *Research Associate, Summer 2012* Seoul, Korea  
PricewaterhouseCoopers, *Research Analyst, Winter 2011* Seoul, Korea  
Chemtronics, *Material Management Manager, Mar. 2008-Jan. 2011* Gyeonggi-do, Korea

## PUBLICATIONS

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1. “Trading on Government Contracts: The Investment Potential of Public Procurement Awards,” *Sole-authored.*  
*Economics Letters*, 2025. (ABDC rank: A)

2. “Dissecting the return-predicting power of risk-neutral variance,” with Zhongjin Lu.  
*Journal of Banking & Finance*, 2025. (ABDC rank: A\*)  
Based on the 2nd chapter of my Ph.D. thesis at UGA.  
Presentations: Southern Finance Association Meeting 2023; Financial Management Association Meeting 2022; World Finance & Banking Symposium 2022.

3. “Beyond Green Labels: Assessing Mutual Funds' ESG Commitments through Large Language Models,” with Katherine Wood and Hieu Pham.  
*Finance Research Letters*, 2025. (ABDC rank: A)  
Presentations: Atlanta Rising Scholar Symposium in Finance 2022.

4. “Synchronous Social Media and the Stock Market,” *Sole-authored.*  
*Journal of Financial Markets*, 2024. (ABDC rank: A\*)  
Based on the 1st chapter of my Ph.D. thesis at UGA.  
Featured: Matt Levine's Bloomberg newsletter (April 19, 2022), Policygenius (June 23, 2022), WellingtonWallSt. (April, 2022).  
Book citation: “The Trolls of Wall Street: How the Outcasts and Insurgents Are Hacking the Markets,” by Nathaniel Popper.  
Awards:

- UAH College of Business **Best Paper Research Award 2025**
- **Top 5 Doctoral Paper by Midwest Finance Association 2022** (Doctoral Symposium Invitee, Travel Grant Recipient)

Presentations: American Finance Association Meeting 2022 Ph.D. Student Poster Session; Midwest Finance Association Meeting 2022 (regular session), Midwest Finance Association Meeting 2022 (Doctoral Symposium); Southwestern Finance Association Meeting 2022; Atlanta Rising Scholar Symposium Ph.D. Brown Bag 2021.

This paper was previously circulated under the title "Social Media Group Investing."

5. "The Wikipedia Effect: Analyzing Investor Attention for Strategic Investment Decisions,"

**Sole-authored.**

*Economics Letters*, 2024. 241. (ABDC rank: A)

6. "Integrating NLP Tools in Corporate Governance: A Study of Disclosure Effectiveness," **Sole-authored.**

*Applied Economics Letters*, 2024, 1-7. (ABDC rank: B)

7. "Documenting the Post-2000 Decline in the Idiosyncratic Volatility Effect," **Sole-authored.**

*Critical Finance Review*, 2021. 10:3, 419-427. (ABDC rank: A\*)

8. "Capital Allocation for a Sum of Dependent Compound Mixed Poisson Variables: A Recursive Algorithm Approach," with Joseph H. T. Kim and Jiwook Jang.

*North American Actuarial Journal*, 2019. 23:1, 82-97. (ABDC rank: A)

## **WORKING PAPERS**

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1. "Trading with Congress: Analyzing First-Mover Advantage and Post-Trade Opportunities,"

**Sole-authored. Revise and Resubmit at Journal of Financial Research**

Presentations: Southwestern Finance Association Meeting 2026, Vietnam Symposium in Entrepreneurship, Finance, and Innovation 2025.

2. "Twitter Follower Growth: Social Media Engagement as Investment Indicators," **Sole-authored.** *Under review.*

3. "Behind the Glitz: Unveiling the Charisma and Dynamics of Celebrity-backed SPACs," with Xu Tian.

Awards: University of Georgia Graduate School Travel Grant Award.

Presentations: Southwestern Finance Association Meeting 2022; 2021 Financial Management Association Meeting; World Finance & Banking Symposium 2021.

### **Interdisciplinary Projects within the College of Business**

4. "Beyond Numbers and Words: Automating Visual Disclosure Analysis in Corporate Reports," with Milton Shen and Hieu Pham.

Funding: Funding request approved by the College of Business, UAH.

5. "The Effects of Online Casino Gambling on Onsite Casino Gambling: Evidence from the United States" with Ege Can and Mark W. Nichols.

6. "Does the Dark Web Predict Markets? Informational Signals for Financial Markets," with Paras Bhatt and Nicholas Clarke.

## TEACHING EXPERIENCES

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### Instructor of Record

1. *Portfolio Management*, UAH (rating 5.0/5.0) 2024
2. *Financial Modeling*, UAH (average rating 4.7/5.0) 2022–2025
3. *Investments*, UAH (rating 4.6/5.0) 2025
4. *Principles of Finance*, UAH (average rating 4.5/5.0) 2022–2025
5. *Financial Management*, UGA (average rating 4.5/5.0) 2020–2021

### Teaching Assistant

- Applied Corporate Finance*, University of Georgia 2020–2022  
*Financial Management*, University of Georgia 2017–2022  
*Financial Modeling*, University of Georgia 2017–2022  
*Statistical Models for General Insurance*, Yonsei University 2013–2014  
*Introduction to Statistics*, Yonsei University 2013–2014  
*Regression Analysis*, Yonsei University 2013–2014

## CONFERENCE PRESENTATIONS

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- 2026: Southwestern Finance Association (SWFA) Annual Meeting  
2025: Vietnam Symposium in Entrepreneurship, Finance, and Innovation  
2023: Southern Finance Association (SFA) Annual Meeting  
2022: Midwest Finance Association (MFA) Doctoral Symposium, Midwest Finance Association (MFA) Annual Meeting, American Finance Association (AFA) Annual Meeting, Financial Management Association (FMA) Annual Meeting, World Finance Banking Symposium (WFBS), Southwestern Finance Association (SWFA) Annual Meeting  
2021: Financial Management Association (FMA) Annual Meeting, World Finance Banking Symposium (WFBS), Atlanta Rising Scholar Symposium Ph.D. Brown Bag

### Grants:

- UAH College of Business Best Paper Research Award 2025  
Course Innovation Grant 2022, 2024, 2025  
New Faculty Research (NFR) 2022/2023  
Richard A. Witmond Faculty Fellowship Award 2023  
MFA 2022 Annual Meeting Graduate Student Travel Grant Recipient  
University of Georgia Graduate School Travel Grant Award 2021

## PROFESSIONAL ACTIVITIES AND OTHER INFORMATION

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### Journal Referee:

- Finance Research Letters, 2022–2024  
Journal of International Financial Management & Accounting, 2025  
PLOS ONE, 2025  
Open Journal of Business and Management, 2025

### Memberships:

- American Finance Association  
Midwest Finance Association  
Financial Management Association  
Southern Finance Association

Internal service:

Faculty Development Committee, 2023–2025

Library Committee, 2025

Faculty Search Committee, 2023

Student supervision:

Kiah Derrick (finance & IS major, Spring 2026) – Honors Capstone Project Director

Joseph Quan (marketing major, Fall 2023) – research assistant

Asa Mazow (finance major, Summer 2023) – research assistant

Romil Patel (finance major, Spring 2023) – research assistant

Other:

PeerEx Investments, Practicum, 2015

CME Trading Challenge, Project, 2015

Bloomberg Essentials Training Program (Equity), 2014

SAS Certified Base Programmer, 2012

Chicago, IL  
Urbana-Champaign, IL