

CHAEHYUN PYUN

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ACADEMIC APPOINTMENTS

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

EDUCATION

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

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

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: SFA 2023; FMA 2022; WFBS 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: AFA 2022 Ph.D. Student Poster Session; MFA 2022, MFA 2022 Doctoral Symposium; SWFA 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

1. "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: SWFA 2022; 2021 FMA; WFBS 2021.

2. "Twitter Follower Growth: Social Media Engagement as Investment Indicators."

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

TEACHING EXPERIENCES

Instructor of Record

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| 1. <i>Portfolio Management</i> , UAH (rating 5.0/5.0) – <i>in-person</i> | Spring 2024 |
| 2. <i>Financial Modeling</i> , UAH (rating 4.7/5.0) – <i>in-person</i> | Fall 2024 |
| <i>Financial Modeling</i> , UAH (rating 4.5/5.0) – <i>in-person</i> | Fall 2023 |
| <i>Financial Modeling</i> , UAH (rating 4.8/5.0) – <i>in-person</i> | Fall 2022 |
| 3. <i>Investments</i> , UAH (rating 4.6/5.0) – <i>in-person</i> | Fall 2024 |
| 4. <i>Principles of Finance</i> , UAH (rating 4.6/5.0) – <i>online</i> | Fall 2024 |
| <i>Principles of Finance</i> , UAH (rating 4.5/5.0) – <i>online</i> | Spring 2024 |
| <i>Principles of Finance</i> , UAH (rating 4.3/5.0) – <i>online</i> | Fall 2023 |
| <i>Principles of Finance</i> , UAH (rating 4.5/5.0) – <i>online</i> | Summer 2023 |
| <i>Principles of Finance</i> , UAH (rating 4.8/5.0) – <i>in-person</i> | Spring 2023 |
| <i>Principles of Finance</i> , UAH (rating 4.7/5.0) – <i>in-person</i> | Fall 2022 |
| 5. <i>Financial Management</i> , UGA (rating 4.5/5.0) | Summer 2021 |
| <i>Financial Management</i> , UGA (rating 4.4/5.0) | Summer 2020 |

Teaching Assistant

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| <i>Applied Corporate Finance</i> , University of Georgia | 2020-2022 |
| <i>Financial Management</i> , University of Georgia | 2017-2022 |
| <i>Financial Modeling</i> , University of Georgia | 2017-2022 |
| <i>Statistical Models for General Insurance</i> , Yonsei University | 2013-2014 |
| <i>Introduction to Statistics</i> , Yonsei University | 2013-2014 |
| <i>Regression Analysis</i> , Yonsei University | 2013-2014 |

CONFERENCE PRESENTATIONS

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:

Course Innovation Grant 2022, 2024

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

Referees:

Ad hoc referee for Finance Research Letters, 2022, 2023, 2024.

Internal service:

Faculty Development Committee, 2023, 2024, 2025.

Faculty Search Committee, 2023.

Student supervision:

Joseph Quan (marketing major, Fall 2023)

Asa Mazow (finance major, Summer 2023)

Romil Patel (finance major, Spring 2023)

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