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

RESEARCH INTERESTS

Asset Pricing, Investments, Behavioral Finance, FinTech

PUBLICATIONS

1. "Documenting the Post-2000 Decline in the Idiosyncratic Volatility Effect," Chaehyun Pyun. *Critical Finance Review,* 2021. 10:3, 419-427. *Single-authored.* (ABDC rank: A*)

2. "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. "Synchronous Social Media and the Stock Market" **(R&R)**
Featured: Matt Levine's Bloomberg newsletter (April 19, 2022), Policygenius (June 23, 2022), WellingonWallSt. (April, 2022).
Awards: *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."

2. “Dissecting the Return Predicting Power of Risk-Neutral Variance,” with Zhongjin Lu. (**R&R**)
Presentations: *SFA 2023; FMA 2022; WFBS 2022.*

3. “Behind the Glitz: Unveiling the Charisma and Dynamics of Celebrity-backed SPAC,” with Xu Tian
Awards: *University of Georgia Graduate School Travel Grant Award.*
Presentations: *SWFA 2022; 2021 FMA; WFBS 2021.*

4. “Beyond Green Labels: Assessing Mutual Funds' ESG Commitments through NLP,” with Katherine Wood and Hieu Pham.

5. “A Valuation of Guaranteed Minimum Maturity Benefit (GMMB) Using the Regime-Switching Stock Model”
Awards: Master’s Thesis Oral Presentation 4th Place.
Presentations: *Korean Statistical Society Conference Autumn 2013.*
Pre-doctoral work.

TEACHING EXPERIENCES

Instructor of Record

Principles of Finance, University of Alabama in Huntsville (rating 4.52/5.0)	Summer 2023
Principles of Finance, University of Alabama in Huntsville (rating 4.75/5.0)	Spring 2023
Principles of Finance, University of Alabama in Huntsville (rating 4.7/5.0)	Fall 2022
Financial Modeling, University of Alabama in Huntsville (rating 4.8/5.0)	Fall 2022
Financial Management, University of Georgia (rating 4.5/5.0)	Summer 2021
Financial Management, University of Georgia (rating 4.4/5.0)	Summer 2020

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

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:
Richard A. Witmondt Faculty Fellowship Award 2023
Summer 2022 Course Innovation Grant
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

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 Chicago, IL

CME Trading Challenge, Project, 2015 Urbana-Champaign, IL
Bloomberg Essentials Training Program (Equity), 2014
SAS Certified Base Programmer, 2012

Computer Languages: Stata, R, Python, SAS
Human Languages: Korean (native), English (fluent)