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, Corporate Finance

PUBLICATIONS

1. "Synchronous Social Media and the Stock Market," *Solo-authored.*
Journal of Financial Markets, 2024. (ABDC rank: A*)

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. "The Wikipedia Effect: Analyzing Investor Attention for Strategic Investment Decisions," *Solo-authored.*
Economics Letters, 2024. (ABDC rank: A)

3. "Integrating NLP Tools in Corporate Governance: A Study of Disclosure Effectiveness," *Solo-authored.*
Applied Economics Letters, 2024. (ABDC rank: B)

4. “Documenting the Post-2000 Decline in the Idiosyncratic Volatility Effect,” *Solo-authored*. *Critical Finance Review*, 2021. 10:3, 419-427. (ABDC rank: A*)

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

2. “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.*

TEACHING EXPERIENCES

Instructor of Record

1. Portfolio Management, UAH (rating 5.0/5.0) – *in-person*	Spring 2024
2. Principles of Finance, UAH (rating 4.5/5.0) – *online*	Spring 2024
Principles of Finance, UAH (rating 4.3/5.0) – *online*	Fall 2023
Principles of Finance, UAH (rating 4.5/5.0) – *online*	Summer 2023
Principles of Finance, UAH (rating 4.8/5.0) – *in-person*	Spring 2023
Principles of Finance, UAH (rating 4.7/5.0) – *in-person*	Fall 2022
3. Financial Modeling, UAH (rating 4.5/5.0) – *in-person*	Fall 2023
Financial Modeling, UAH (rating 4.8/5.0) – *in-person*	Fall 2022
4. Financial Management, UGA (rating 4.5/5.0)	Summer 2021
Financial Management, UGA (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:
Course Innovation Grant 2022, 2024
New Faculty Research (NFR) 2022/2023
Richard A. Witmondt 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.

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)