

# Sungbin Sohn Ph.D.

748 Peking University HSBC Business School  
Xili University Town, Nanshan  
Shenzhen, 518055, China

Phone: +86 (755) 2603-5324  
Fax: +86 (755) 2603-5344  
Email: [sungbin.sohn@phbs.pku.edu.cn](mailto:sungbin.sohn@phbs.pku.edu.cn)

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## ACADEMIC POSITION

**Peking University, HSBC Business School** *Aug 2012-present*  
*Shenzhen, China*  
Assistant Professor in Finance

**Hanyang University, College of Economics and Finance** *July-August 2014*  
*Seoul, Korea*  
Visiting Scholar

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## EDUCATION

**Ph.D. Economics, University of California at Berkeley** *May 2012*  
*Berkeley, California*  
Fields: Financial Economics, Econometrics, and Behavioral Economics  
Dissertation Title: Essays in Financial Economics

**B.A. (Summa Cum Laude), Seoul National University** *Feb 2005*  
*Seoul, Republic of Korea*  
Majors: Economics

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## FIELD OF INTEREST

Asset pricing; Investor sentiment; Initial public offerings; Chinese stock markets

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## WORKING PAPER

“The roles of permanent and transitory stock market shocks in equity financing: evidence from IPOs” (*R&R*)  
“Could the extended trading of CSI 300 index futures facilitate its role of price discovery?” with X. Zhang (*R&R*)  
“What does the investor sentiment index reflect: animal spirits or risks?” with K. Ahn  
“The expected yield of the collective fund trust product in China” with H. Park  
“The effect of uncertainty and dispersion of opinion on IPO stock performance”

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## WORK IN PROGRESS

“Does the Shanghai-Hong Kong Stock Connect improve the market efficiency?” with H. Park and L. Sun  
“Stock returns and liquidity: pricing the funding liquidity component” with H. Park  
“Predictability of free cash flow and accruals on GDP” with Y. Kim  
“Return predictability of production-based pricing factors” with Y. Kim

## ACCEPTED CONFERENCES AND SEMINARS

### 2012

- National University of Singapore, Department of Economics, *Singapore*
- SungKyunKwan University, Department of Economics, *Seoul, Korea*
- Korea Development Institute, *Seoul, Korea*
- Korea Institute of Finance, *Seoul, Korea*

### 2013

- Asian Finance Association Annual Meeting, *Nanchang, China*
- Econometric Society Australasian Meeting, *Sydney, Australia*
- Asian Meeting of the Econometric Society, *Singapore*
- Singapore Economic Review Conference, *Singapore*
- Money Macro Finance Conference at University of London, *London, UK*
- World Finance and Banking Symposium, *Beijing, China*
- Australasian Finance and Banking Conference, *Sydney, Australia*

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## HONORS AND AWARDS

- Excellence in Teaching Award, Peking University, 2014
- Outstanding Faculty Award, Peking University Shenzhen Graduate School, 2014
- Outstanding Graduate Student Instructor Award, Univ. of California Berkeley Graduate Division, 2012
- Dissertation Research Award, Institute of Business & Economic Research, 2010
- Dean's Normative Time Fellowship, University of California Berkeley Graduate Division, 2009
- Samsung Lee Kun Hee Scholarship, Samsung Foundation, 2006-2010
- Kim Taesung Memorial Scholarship (for the two best Econ graduate students), Seoul National Univ., 2005
- Award for the Graduation with the Best Academic Record, Seoul National Univ., 2005
- Third Prize in Monetary Policy Competition, The Bank of Korea, 2004
- Scholarship for Academic Excellence (for top 2% of juniors and seniors), Seoul National Univ., 2004
- Army Commendation Medal, the Department of the Army, the United States of America, 2003

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## REFERENCES

### **Prof. Ulrike Malmendier**

Department of Economics  
University of California, Berkeley  
501 Evans Hall #3880  
Berkeley, CA 94720, USA  
Email: [ulrike@econ.berkeley.edu](mailto:ulrike@econ.berkeley.edu)  
Phone: +1 (510) 642-5038

### **Prof. Yuriy Gorodnichenko**

Department of Economics  
University of California, Berkeley  
639 Evans Hall,  
Berkeley, CA 94720, USA  
Email: [ygorodni@econ.berkeley.edu](mailto:ygorodni@econ.berkeley.edu)  
Phone: +1 (510) 643-0720

### **Prof. Adam Szeidl**

Department of Economics  
Central European University  
Nador u.11  
Budapest, Hungary  
Email: [szeidla@ceu.hu](mailto:szeidla@ceu.hu)  
Phone: +361 327-3000 x2124

### **Prof. Martin Lettau**

Haas Business School  
University of California, Berkeley  
545 Student Service Bldg. #1900  
Berkeley, CA 94720, USA  
Email: [lettau@haas.berkeley.edu](mailto:lettau@haas.berkeley.edu)  
Phone: +1 (510) 643-6349

## TEACHING EXPERIENCES

Instructor, PHBS – Advanced Financial Economics (Fall2012, Spring2014, Spring2015, Spring2016)  
Instructor, PHBS – Advanced Econometrics (Spring2013, Fall2013, Fall2014, Fall2015)  
Instructor, PHBS – Empirical Finance (Spring2013, Spring2014)  
Graduate Student Instructor, UC Berkeley – Financial Economics (Fall2009, Fall2011)  
Graduate Student Instructor, UC Berkeley – Economic Statistics and Econometrics (Spring2010)  
Graduate Student Instructor, UC Berkeley – Macroeconomic Analysis (Fall 2008, Spring2009)

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## INFORMATION

Date of Birth: 01/29/1980  
Citizenship: Republic of Korea  
Language: Korean (native), English (fluent), Chinese (Basic)  
Computer Skill: Programming (C, MATLAB) – Expert  
Econometric Software (STATA) – Skillful

Updated at February 2016