

## **Sungbin Sohn Ph.D.**

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### **Academic Position**

Peking University, HSBC Business School, *Shenzhen, China*

Assistant Professor, August 2012-present

Hanyang University, College of Economics and Finance, *Seoul, Korea*

Visiting Scholar, July-August 2014

### **Education**

Ph.D. Economics, University of California at Berkeley, *Berkeley, California*, May 2012

Field: Financial Economics, Econometrics

Dissertation Title: Essays in Financial Economics

B.A. (Summa Cum Laude), Seoul National University, *Seoul, Korea*, February 2005

Major: Economics

### **Research Interest**

Asset pricing; Investor sentiment; Initial public offerings; Chinese stock markets;  
Macro-finance

### **Publication**

"Could the extended trading of CSI 300 index futures facilitate its role of price discovery? (with X. Zhang)", *Journal of Futures Markets* (2017)

### **Working Paper**

"The role of permanent and transitory stock market shocks in equity financing: evidence from IPOs"

"Stock market liberalization and price discovery: evidence from Shanghai-Hong Kong Stock Connect (with N. Jiang)"

"Price determinants of shadow banking products in China: an analysis of collective fund trust products (with H. Park)"

"Modeling stock return distributions with a quantum harmonic oscillator (with K. Ahn, M.Y. Choi, B. Dai and B. Yang)"

"What does the investor sentiment index reflect: animal spirits or risks? (with K. Ahn)"

"The effect of uncertainty and dispersion of opinion on IPO stock performance"

### **Work in Progress**

"Cost of equity: new factor models (with H. Kang, Y. Kim)"

"Stock returns and liquidity: pricing the funding liquidity component (with H. Park)"

"Asset pricing in consideration of idiosyncratic shocks"

## **Teaching Experience**

Instructor, Peking University HSBC Business School  
Advanced Financial Economics (Fall 2012, Spring 2014, 2015, 2016)  
Advanced Econometrics (Spring 2013, Fall 2013, 2014, 2015, 2016)  
Empirical Finance (Spring 2013, Spring 2014)  
Graduate Student Instructor, University of California at Berkeley  
Financial Economics (Fall 2009, Fall 2011)  
Economic Statistics and Econometrics (Spring 2010)  
Macroeconomic Analysis (Fall 2008, Spring 2009)  
Teaching Assistant, Seoul National University  
Mathematical Economics (Fall 2005)

## **Seminar and Conference Presentation**

Hanyang University, College of Economics and Finance, *Seoul, Korea*, 2017  
Korea Institute of Finance, *Seoul, Korea*, 2016  
World Finance Conference, *New York, USA*, 2016  
Australasian Finance and Banking Conference, *Sydney, Australia*, 2013  
Singapore Economic Review Conference, *Singapore*, 2013  
Asian Meeting of the Econometric Society, *Singapore*, 2013  
Asian Finance Association Annual Meeting, *Nanchang, China*, 2013  
National University of Singapore, Department of Economics, *Singapore*, 2012  
SungKyunKwan University, Department of Economics, *Seoul, Korea*, 2012  
Korea Institute of Finance, *Seoul, Korea*, 2012  
Korea Development Institute, *Seoul, Korea*, 2012

## **Honors and Awards**

Bridge Trust Asset Management Fund, Peking University, 2014-2015, 2016-2017  
Excellence in Teaching Award, Peking University, 2014  
Outstanding Faculty Award, Peking University, 2014  
Outstanding Graduate Student Instructor Award, Univ. of California Berkeley, 2012  
Dissertation Research Award, University of California Berkeley, 2010  
Dean's Normative Time Fellowship, University of California Berkeley, 2009  
Samsung LeeKunHee Scholarship, Samsung Foundation, 2006-2010  
KimTaesung Memorial Scholarship (top two grad. students), Seoul Nat'l Univ., 2005  
Alumni Presidential Award (graduation best GPA), Seoul Nat'l Univ., 2005  
Third Prize in Monetary Policy Competition, Bank of Korea, 2004  
Academic Excellence Award (top 2% of juniors and seniors), Seoul Nat'l Univ. 2004  
Army Commendation Medal, Department of the Army, USA, 2003

## **Other Information**

Date of Birth: January 29, 1980  
Citizenship: Republic of Korea  
Language: Korean (native), English (fluent), Chinese (Basic)  
Programming Language and Statistical Package: C++, MATLAB, STATA  
Ad hoc referee service: Economics Letters

### **Students (Thesis advisees)**

	Graduation Year	First Position (Current Position)
CAO Chong	2013	
FENG Jieqi	2014	
GU Hong	2014	
Ivan ARIAS	2015	Shopmen Consulting and Retail Co. @Chile
CAI Can	2015	Bank of Chongqing
CHU Qi	2015	Dalian Commodity Exchange
Alena HRUBA	2015	B&B Group Limited Logistics Company
HUANG Qifeng	2015	Taikang Asset Management
Sergey IVANOV	2015	IKON Real Estate Development @Russia
Ji Xiaofei	2015	Guotai Securities (Everbright Securities)
MIN Xingzheng	2015	Lingwang Investment Management
WANG Liguo	2015	China Resources SZ International Trust
XU Mingyue	2015	China Science & Merchants Investment Management
YAN Te	2015	Elitimes Asset Management
ZHANG Xiaofeng	2015	Helijin Technology Shanghai
Isara AREESOMBOON	2016	Bansuantarnnamtip Co. @Thailand
JIANG Na	2016	Pennsylvania State University Ph.D. program @US
PENG Shizhi	2016	Bank of Jiangsu
TANG Yuwen	2016	CITIC Securities
TIAN Wei	2016	Qianhai Kaiyuan Fund Management
ZHONG Yingtao	2016	Huaxi Securities

### **References**

Available upon request

Updated at March 2017