

Seoyoung Kim

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Faculty Appointments

Santa Clara University, Leavey School of Business Assistant Professor of Finance and Business Analytics	Santa Clara, CA 2012 - present
Indian School of Business Visiting Faculty, Post Graduate Programme in Management	Hyderabad, India 2013 - present
Purdue University, Krannert School of Management Assistant Professor of Finance	West Lafayette, IN 2009 - 2012

Education

Emory University, Goizueta Business School Ph.D. in Finance	Atlanta, GA 2009
Dissertation Committee Members: - Tarun Chordia, Narasimhan Jegadeesh (chair), Shehzad Mian, Jay Shanken	
Rice University B.A. in Mathematics (magna cum laude)	Houston, TX 2004

Publications

- "Crypto-Assets Unencrypted", forthcoming in *Journal of Investment Management* (with Atulya Sarin and Daljeet Viridi).
- "Do Players Perform for Pay? An Empirical Examination via NFL Players' Compensation Contracts", 2018, *Journal of Banking and Finance*, Vol. 88, p.330-346 (with Atulya Sarin and Saagar Sarin).
- "Measuring Correlated Default Risk: A New Metric and Validity Tests", 2017, *Journal of Fixed Income*, Vol. 27 (2), p.6-29, lead article (with Siamak Javadi, Tim Krehbiel, and Ali Nejadmalayeri).
- "Managing Rollover Risk with Capital Structure Covenants in Structured Finance Vehicles", 2017, *Journal of Fixed Income*, Vol. 26 (4), p.99-112 (with Sanjiv Das).
- "The Design and Risk Management of Structured Finance Vehicles", 2016, *Journal of Risk and Financial Management*, Vol. 9, Special Issue "Credit Risk" (with Sanjiv Das).
- "Credit Spreads with Dynamic Debt", 2015, *Journal of Banking and Finance*, Vol. 50, p.121-140 (with Sanjiv Das).
- "Coming Up Short: Managing Underfunded Portfolios in a LDI-BPT Framework", 2014, *Journal of Portfolio Management*, Vol. 41 (1), p.95-108 (with Sanjiv Das and Meir Statman).

Publications (continued)

- “Going for Broke: Restructuring Distressed Debt”, 2014, *Journal of Fixed Income*, Vol. 24 (1), p.5-27, lead article (with Sanjiv Das).
- “Structured Finance Deals: A Review of the Rating Process and Recent Evidence Thereof”, 2012, *Journal of Investment Management*, Vol. 10 (4), p.103-115.
- “It Pays to Have Friends”, 2009, *Journal of Financial Economics*, Vol. 93 (1), p.138-158 (with Byoung-Hyoun Hwang).
- “Return Performances Surrounding Reverse Stock Splits: Can Investors Profit?”, 2008, *Financial Management*, Vol. 37 (2), p.173-192, lead article (with April Klein and James Rosenfeld).

Working Papers / Works in Progress

- “Violations of Price-Time Priority and Implications for Market Quality”, 2018 (with Daniel Trepanier).
- “What Makes a Winner? Quantifying Luck in Sustained Performance”, 2017 (with Robert Eberhart and Daniel Armanios).
- “Dynamic Systemic Risk Networks”, 2017 (with Sanjiv Das and Daniel Ostrov).
- “Zero-Revelation RegTech: Detecting Risk through Corporate Emails and News”, 2017 (with Sanjiv Das and Bhushan Kothari).
- “Directors’ Decision-Making Involvement on Corporate Boards”, 2017.

Book Chapters

- “Distressed Debt” (Ch. 32), forthcoming in *Debt Markets and Investments* by Oxford University Press.

Teaching Experience

- Data Science / Data Analytics in Finance (graduate level)
- Financial Engineering (graduate level)
- Financial Management; a.k.a. Corporate Finance (graduate and UG level)
- FinTech (graduate level)
- Fixed Income (graduate level)

Litigation Consulting Experience

Provided expert opinion and litigation support with regard to:

- the structuring, management, and liquidation of various special purpose vehicles issuing collateralized debt obligations and asset backed securities.
- standards applied to the assessment and rating of structure financial instruments.

Seminars / Speaking Engagements / Key Note Address* / Poster Presentation**

- Baruch University New York, NY; USA (Sep. 2017)
- Bay Area useR Group (BARUG) Mountain View, CA; USA (Apr. 2017)
- California Polytechnic State University (Cal Poly) San Luis Obispo, CA; USA (Nov. 2014)
- CalPERS; Chartered Financial Analyst (CFA) Society Sacramento, CA; USA (Apr. 2014)
- Center for Analytical Finance (CAF) Hyderabad; India (Jul. 2013)
- Center for Research in Security Prices (CRSP) Forum Chicago, IL; USA (Nov. 2010)
- Emory University Atlanta, GA; USA (Aug. 2017)
(Mar. 2014)
- Executive Development Center (@ SCU) Santa Clara, CA; USA (Feb. 2017)
- Federal Deposit Insurance Corporation (FDIC) Arlington, VA; USA (Oct. 2013)
- FMA Applied Finance Conference New York, NY; USA (May 2016)
- Financial Management Association (FMA) Asia-Pacific Sydney; Australia (Jul. 2016)
Seoul; Korea (Jun. 2015)
- Financial Risks International Forum Paris; France (Mar. 2017)
**Paris; France (Mar. 2016)
- Georgia State University Atlanta, GA; USA (Mar. 2014)
- HEC Montreal; Mathematical Finance Days Montreal; Canada (Apr. 2014)
- Indiana University Bloomington, IN; USA (Feb. 2009)
- Intel Data Science Workshop Santa Clara, CA; USA (Oct. 2016)
- Indian School of Business Hyderabad; India (Jan. 2018)
(Dec. 2015)
(Dec. 2014)
(Nov. 2013)
- Journal of Investment Management (JOIM) Cambridge, MA; USA (Sep. 2017)
San Diego, CA; USA (Mar. 2014)
- Korea Capital Market Institute (KCMI) Seoul; Korea (Mar. 2017)
- Korea Institute of Finance (KIF) Seoul; Korea (Jun. 2014)
- Lehigh University Bethlehem, PA; USA (Feb. 2015)
- NNRG, School of Management Sciences *Hyderabad; India (Dec. 2015)
- Ohio University Athens, OH; USA (Oct. 2010)
- Purdue University West Lafayette, IN; USA (Aug. 2017)
(Jan. 2009)
- R / Finance Chicago, IL; USA (May 2017)
- Santa Clara University Santa Clara, CA; USA (Dec. 2011)
(Jan. 2009)
- Securities and Exchange Commission (SEC) Washington, DC; USA (May 2015)
- Shanghai Advanced Institute of Finance (@ SJTU) Shanghai; China (May 2015)
- Showcasing Women in Finance Coral Gables, FL; USA (Mar. 2018)
- Sungkyunkwan (SKK) University (성균관대학교) Seoul; Korea (Jul. 2016)

Seminars / Speaking Engagements / Key Note Address * / Poster Presentation (continued)**

- Sustainability, Ethics, & Entrepreneurship (SEE) San Juan; Puerto Rico (Mar. 2017)
- University of Florida Gainesville, FL; USA (Feb. 2009)
- University of New South Wales Sydney; Australia (May 2013)
- University of Sydney Sydney; Australia (May 2013)
- Yonsei University (연세대학교) Seoul; Korea (Jun. 2014)

Discussant / Session Chair

- American Finance Association (AFA) Chicago, IL; USA (Jan. 2017)
- European Finance Association (EFA) Lugano; Switzerland (Aug. 2014)
- Financial Management Association (FMA) Asia-Pacific Sydney; Australia (Jul. 2016)
Seoul; Korea (Jun. 2015)
Tokyo; Japan (May 2014)
- Financial Management Association (FMA) Orlando, FL; USA (Oct. 2015)
Chicago, IL; USA (Oct. 2013)
Atlanta, GA; USA (Oct. 2012)
Denver, CO; USA (Oct. 2011)
New York City, NY; USA (Oct. 2010)
Reno, NV; USA (Oct. 2009)
Grapevine, TX; USA (Oct. 2008)
Orlando, FL; USA (Oct. 2007)
- Journal of Investment Management (JOIM) Oxford; UK (Sep. 2016)
Cambridge, MA; USA (Oct. 2015)
Napa, CA; USA (Sep. 2013)
- Korea-America Finance Association (KAFA) Seoul; Korea (Jun. 2016)
- Southern Finance Association (SFA) Charleston, SC; USA (Nov. 2007)
- Mid-Atlantic Research Conference in Finance (MARC) Philadelphia, PA; USA (Mar. 2014)

Professional Service

Program committee, Session organizer/chair for:

- European Finance Association (2015, 2016, 2017, 2018)
- FMA Applied Finance Conference (2017, 2018)
- Financial Management Association (2009, 2010, 2011, 2012, 2013, 2015)
- Financial Management Association, Asia Pacific (2016)

Advisory board for:

- International Conference on Trends in Engineering, Management, Pharmacy and Sciences (ICTEMPS) (2018)

Professional Service (continued)

Ad-hoc Referee for:

- The Accounting Review
- Corporate Governance: An International Review
- Financial Management
- The Financial Review
- International Review of Finance
- Journal of Banking and Finance
- Journal of Business Ethics
- Journal of Business Research
- Journal of Derivatives
- Journal of Financial Research
- Journal of Financial Services Research
- Journal of Industrial and Management Optimization
- Management Science
- Review of Financial Studies
- Society for Financial Studies, SFS Cavalcade
- University of Missouri Research Board

Discussant for:

- Society for Financial Studies, SFS Cavalcade
- University of Missouri Research Board
- Financial Management Association (2007-2010, 2013)
- Financial Management Association, Asia-Pacific (2014-2016)
- Journal of Investment Management (2013, 2015, 2016)
- Korea-America Finance Association (2016)
- Mid-Atlanta Research Conference (2014)
- Southern Finance Association (2007)

University Service

Committee service for:

- Graduate Policy Committee, 2013-present (Chair, Fall 2013)
- Online MBA Design Team, 2017-present
- Faculty Senate Council, Fall 2013
- Grievance Committee, 2010-2011 [@ Purdue University]

Faculty advisor to:

- Delta Sigma Pi, 2013-present
- Undergraduate faculty advising, 2013-present
- Delta Phi Lambda Sorority Inc., 2011-2012 [@ Purdue University]

Course coordinator for:

- Financial Management, 2010-2012 [@ Purdue University]

Distinctions / Awards

Dauphine-Amundi Chair in Asset Management Award; GARP Risk Management Research Grant; Financial News & KAFA Top Journal Award; John and Mary Willis Young Faculty Scholar Award; Junior Faculty Development Leave Research Grant; Leavey Research Grant; Leavey Service Grant; National Stock Exchange of India Best Paper Award; National Merit Scholar; Phi Beta Kappa

Personal Profile

Citizenship: U.S.A.

Languages: English (native); Korean (basic); Spanish (basic); SAS; R

Sports: Running; Yoga