TAEJIN KIM

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EMPLOYMENT

CUHK Business School, The Chinese University of Hong Kong
Assistant Professor of Finance, August 2013 – present

EDUCATION

Kellogg School of Management, Northwestern University
Ph.D. in Finance, 2013

University of Chicago
M.S. in Statistics, 2008

Seoul National University
M.B.A., 2006
B.S. in Physics, 1997

RESEARCH INTERESTS

Financial Intermediation, Corporate Finance Theory, Information and Learning in Financial Markets, Asset Pricing

PUBLICATIONS

"Capital Asset Pricing Model: A Time-Varying Volatility Approach" (with Kun Ho Kim), 2016, *Journal of Empirical Finance* 37, 268-281

"A New Model for Limit Order Book Dynamics" (with Jeffrey Russell), 2010, Ch. 16 in Tim Bollerslev, Jeffrey Russell, and Mark Watson (eds), *Volatility and Time Series Econometrics: Essays in Honor of Robert F. Engle*, Oxford: Oxford University Press

WORKING PAPERS

"Conceal to Coordinate" (with Snehal Banerjee and Vishal Mangla)

"Capital Regulation with Two Banking Sectors: Cyclicality and Implementation" (with Vishal Mangla)

"Investment Crowding in Opaque Markets and Policy Trap" (with Vishal Mangla)

"Lending Behavior in the Presence of Strategic Communication with Varying Quality of Borrower Pool"

SEMINARS AND CONFERENCE PRESENTATIONS

(including scheduled, * presented by co-authors)

- 2016 Southwest Economic Theory Conference (UC Riverside)*, Econometric Society NASM (Philadelphia, PA), Osaka University, Asian Meeting of the Econometric Society (Kyoto, Japan), EEA-ESEM (Geneva, Switzerland), Conference on Financial Economics and Accounting (Toronto, Canada)
- 2014 Hanyang University (Econ), KAIST, World Finance Conference (Venice, Italy), Hong Kong Joint Finance Research Conference, Annual Conference on Asia-Pacific Financial Markets (Seoul, Korea), World Finance & Banking Symposium (Singapore)
- 2013 Cheung Kong Graduate School of Business, KAIST, Federal Reserve Bank of Philadelphia, Indiana University, Bank of Canada, The Chinese University of Hong Kong, The University of Hong Kong
- 2012 Northwestern University*, Conference on Capital Requirements for Financial Firms (Cleveland Fed), Transatlantic Doctoral Conference (London Business School), Western Finance Association (Las Vegas, NV)*, Econometric Society NASM (Evanston, IL)*, European Finance Association (Copenhagen, Denmark)
- 2011 Northwestern University

PROFESSIONAL SERVICE

Referee: *Journal of Banking and Finance, Journal of Empirical Finance, Corporate Governance: An International Review, Asia-Pacific Journal of Financial Studies*

DISCUSSIONS

- 2014 World Finance Conference (Venice), Annual Conference on Asia-Pacific Financial Markets (Seoul), World Finance & Banking Symposium (Singapore)
- 2012 Transatlantic Doctoral Conference

HONORS AND AWARDS

SAC Capital PhD Candidate Award for Outstanding Research	2012
Kellogg School of Management Fellowship	2008-2013

TEACHING

Quantitative Methods in Finance (MSc in Finance), CUHK	Fall 2013-16
Options and Futures (Undergraduate), CUHK	Fall 2014-16

NON-ACADEMIC EXPERIENCE AND DESIGNATIONS

KPMG, Seoul, Korea 2002–2006

Supervising Senior

CPA (inactive), 2002, KICPA (Korea)

CFA (inactive), 2006, CFA Institute