Hyun Soo Doh

CONTACT INFORMATION

Room 525, College of Business and Economics,
Hanyang University, 55 Hanyangdeahak-ro,
Sangnok-gu, Ansan, Gyeonggi 15588, South Korea

Phone: +82 31-400-5618
E-mail: hsdoh@hanyang.ac.kr
Website: www.hsdoh.com

ACADEMIC POSITIONS

College of Business and Economics
Hanyang University, Ansan, South Korea
Assistant Professor of Finance, 2022-present

Nanyang Business School
Nanyang Technological University, Singapore
Assistant Professor of Banking and Finance, 2017-2022

EDUCATION

University of Chicago
Booth School of Business and Department of Economics
Ph.D. from the Joint Program in Finance and Economics, 2017

University of Minnesota, Twin Cities
Ph.D. in Mathematics, 2012

KAIST, Daejeon, South Korea
B.S. in Mathematics with a minor in Computer Science, 2002

RESEARCH INTERESTS

Corporate finance, Corporate bond markets, Asset pricing, Machine Learning in Finance

WORKING PAPERS

“Debt Rollover Risk and Lagged Credit Ratings", with Yiyao Wang, 2023

“Quantifying Information Asymmetry in Corporate Bond Markets", with Yiyao Wang, 2024
- *Best Paper Award* at 2nd Summer Finance Roundtable, by Korean Securities Association, 2021

“Asymmetric Information and the Disciplinary Role of Debt", 2023

PUBLICATIONS

“Informational Role of Investment and Liquidation Values", with Yiyao Wang, forthcoming, Journal of Derivatives and Quantitative Studies

“Renegotiable Debt, Liquidity Injections, and Financial Instability", with Guanhao Feng, forthcoming, Journal of Derivatives and Quantitative Studies

“Capital Immobility and Rollover Risk in Debt Markets", 2023, Journal of Derivatives and Quantitative Studies
- *Best Paper Award* from Journal of Derivatives and Quantitative Studies, by Korea Derivatives Association, 2023

CONFERENCE PRESENTATIONS, SEMINARS, AND DISCUSSIONS

Joint Conference with the Allied Korea Finance Associations, 05/2024
Hanyang University, Economics Seminar, 04/2024
Sungkyunkwan University, 12/2023
Yonsei University, 11/2023
Summer Finance Roundtable, 08/2023
Asia-Pacific Association of Derivatives, 07/2023
Seoul National University, 06/2023
Chung-Ang University, 12/2022

Asia-Pacific Association of Derivatives, 07/2022
China International Conference in Finance, 07/2022
Hanyang University, Ansan, 11/2021
KAIST, 09/2021
Asia-Pacific Association of Derivatives, 07/2021
Summer Finance Roundtable, 06/2021
Australasian Finance and Banking Conference, 12/2020
Korea University, 10/2020
Shanghai Advanced Institute of Finance, 09/2020
Financial Intermediation Research Society, 05/2019
SFS Cavalcade Asia-Pacific, 12/2018
Conference on Asia-Pacific Financial Markets, 12/2018
Korea University, 09/2018
NTU Finance Conference, 07/2018
China International Conference in Finance, 07/2018
University of Hong Kong, 03/2018
Paris December Finance Meeting, 12/2017
National University of Singapore, 11/2017
Australasian Finance and Banking Conference, PhD Forum, 12/2016
Macro Financial Modeling Summer Camp for Young Scholars, 06/2016
Australasian Finance and Banking Conference, PhD Forum, 12/2015
Finance Theory Group Summer School, 08/2015

AWARDS, HONORS, AND FELLOWSHIPS

Best Paper Award from Journal of Derivatives and Quantitative Studies, by Korea Derivatives Association, 2023
Best Paper Award at 2nd Summer Finance Roundtable, by Korean Securities Association, 2021
CRSP Summer Research Grant, University of Chicago, 2013
Liew Fama-Miller Fellowship, University of Chicago, 2012
Full Tuition and Stipend Fellowship, University of Chicago, 2012 to 2017
Full Tuition and Stipend Fellowship, University of Minnesota, 2007 to 2012
3rd Prize in Korean Mathematics Competition for Undergraduate Students, 2000

TEACHING EXPERIENCE

Financial Analytics (Undergrad), Spring 2023, Hanyang University
Financial Management (Undergrad), Spring 2023, Hanyang University
Theory of Investment (Undergrad), Fall 2022, Hanyang University
Options and Futures (Undergrad), Fall 2022, Hanyang University
Theory of Corporate Finance (PhD, Guest Instructor), Spring 2021, NTU
Equity Securities (Undergrad), 2017 - 2022, NTU
Corporation Finance (MBA, TA), Spring 2016, Chicago Booth
Advanced Corporate Finance (PhD, TA), Spring 2015, Chicago Booth
Asset Pricing (PhD, TA), Winter 2015, Chicago Booth

RESEARCH GRANTS

Hanyang University, Social Science Research Funds, 2023-2024
Fount Investment, Collaborative Research Projects, 2022-2023
Hanyang University, Start-up Research Funds, 2022-2023
Nanyang Technological University, Start-up Research Funds, 2017-2022

OTHER EXPERIENCES

Ameriprise Financial, Summer Intern, Minneapolis, MN, USA, Summer, 2011
777 Command, Signals Analyst, South Korea, 2005-2006
SL2, Software Developer, South Korea, 2002-2003

REFEREE SERVICE

Journal of Political Economy, Management Science, Pacific-Basin Finance Journal, Singapore Economic Review, Finance Research Letters, Asian Review of Financial Research, European Journal of Finance, Financial Innovation

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