Sangmin S. Oh

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Research Interests: Asset Pricing, Insurance, Macroeconomics

Education

The University of Chicago Expected May 2023
PhD Candidate – Joint Program in Financial Economics

University of Pennsylvania (GPA: 3.97/4.00) May 2018
Jerome Fisher Program in Management & Technology (M&T)
M.S. in Electrical Engineering, School of Engineering and Applied Science
B.S. in Electrical Engineering, School of Engineering and Applied Science
B.S. in Economics, Wharton School

Published and Accepted Papers

1. **Cross-sectional Skewness** (with Jessica Wachter)
Review of Asset Pricing Studies, forthcoming

Working Papers

1. **Social Inflation** (solo paper)
2. **Pricing of Climate Risk Insurance: Regulatory Frictions and Cross-Subsidies** (with Ishita Sen and Ana-Maria Tenekedjieva)
3. **High-Frequency Expectations from Asset Prices: A Machine Learning Approach** (with Aditya Chaudhry)
4. **Measuring Institutional Pressure for Greenness: A Demand System Approach** (with Don Noh)

Honors & Awards

2021 Liew Fama-Miller Fellowship (Top 3rd Year Finance Paper)
WFA PhD Candidate Awards For Outstanding Research
Yiran Fan Memorial Prize
Fama-Miller Research Professional Development Fellowship
2nd Place in PhD Category: UChicago Three-Minute Thesis Competition

2020 Arnold Zellner Doctoral Prize (Best Student Paper on Bayesian Methods)
Best PhD Paper Award: Conference on Asia-Pacific Financial Markets
Drumheller Family Foundation PhD Fellowship

2019 John and Serena Liew Fama-Miller PhD Fellowship
Drumheller Family Foundation PhD Fellowship

Seminars, Conferences, and Workshops

Presentations (* indicates presentation by co-author)

2021 AFA Meeting PhD Poster Session (×2), SoFiE Machine Learning Conference*, EFA Annual Meeting, SoFiE Annual Conference*, WFA Annual Meeting, NBER Insurance 2021*, SITE 2021*, NY Fed/ NYU Financial Intermediation Conference*, ABFER 2021*, FRB Philadelphia Consumer Finance Round Robin 2021*, World Risk and Insurance Economics Congress 2021*, European Economic Association 2021*

2020 Chicago Booth, SFS Cavalcade, MFA Annual Meeting, International Risk Management Conference, Bergen Fintech Conference, Bank of England Modelling with Big Data & Machine Learning

2019 Johns Hopkins University Carey Conference*, Wharton*, Chicago Booth

Invited Workshops

2021 Mitsui Center Summer School on Structural Estimation in Corporate Finance, Machine Learning and Economics Summer Institute

2020 NBER Asset Pricing, NBER Financial Economics of Insurance, SoFiE Summer School, BFI MFR Summer Session, Stanford Big Data Initiative in International Macro-Finance, NBER Economics of AI, NBER Behavioral Finance

2019 Princeton Insurance Workshop

Discussions

2021 EFA Annual Meeting

2020 Bank of England Modelling with Big Data & Machine Learning

Professional Services

Organizer

2021 Economics Dynamics Working Group with Lars Hansen
Chicago Booth Asset Pricing Reading Group (Co-organizer)

2020 Chicago Booth Asset Pricing Reading Group (Co-organizer)
Chicago Booth Machine Learning in Finance Reading Group (Co-organizer)
Chicago Booth Finance Brownbag (Co-organizer)

Leadership

2021 Certified Mental Health First Aider
Graduate Student Liaison at Chicago Economics (Member)

2020 Political Economy Club at Chicago Economics (Co-President)
Chicago Booth Standing Committee on PhD Climate (Member, 2019 - 2020)

Referee

2021 AER Insights

Program Review

2020 Empirics and Methods in Economics Conference

Teaching Experience

The University of Chicago, Booth School of Business

2022 PhD – Portfolio Choice & Asset Pricing (TA for Stefan Nagel)
MBA – Quantitative Portfolio Management (TA for Ralph Koijen)

2021 PhD – Portfolio Choice & Asset Pricing (TA for Stefan Nagel)
MBA – Quantitative Portfolio Management (TA for Ralph Koijen)
PhD – Corporate Finance Theory (TA for Douglas Diamond, Zhiguo He)
EMBA – International Macro Policy (TA for Brent Neiman)

2020 MBA – International Macro Policy (TA for Brent Neiman)
MBA – Big Data (TA for Veronika Rockova)

Finance Department, University of Pennsylvania

2018 Wharton Investment Trading Group – Quant Team (Student Instructor)

2017 MBA / UG – Investment Management (TA for Robert Stambaugh)
MBA / UG – Investment Management (TA for Robert Stambaugh)
MBA / UG – Behavioral Finance (TA for Nikolai Roussanov)

2016 MBA / UG – Investment Management (TA for Robert Stambaugh)

Industry Experience

2016 **AQR Capital Management**, Greenwich, CT
Research Analyst, Global Stock Selection

2015 **Forefront Capital Management**, Mumbai, India
Research Analyst, Special Situations Group

2012-14 **Republic of Korea Army**, Seoul, South Korea
Discharged a Platoon Sergeant, 5th Armor Brigade

Additional Information

Citizenship: South Korea. Born 1992.
Computer Skills: Python (advanced), Stata (intermediate), Matlab (intermediate)
Interests: Classical piano (21 years), Soccer refereeing (4 years)
Languages: English (fluent), Korean (native), Japanese (intermediate), Spanish (intermediate)