Sangmin S. Oh

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Research Interests

Intermediaries in financial markets, machine learning applications in finance

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

Papers

Working Papers:

Cross-Sectional Skewness
Authors: **Sangmin Oh** and Jessica Wachter
- We evaluate the skewness in the cross-section of returns in light of predictions from a well-known class of models.

Are Green Investors Green-Inducing? A Demand System Approach
Authors: Don Noh and **Sangmin Oh**
- We find that institutional demand for "greener" stocks encourages firms to improve their environmental performances.

Social Inflation
Authors: **Sangmin Oh**
- I uncover a new aggregate risk for the insurance sector stemming from social factors such as large jury awards and broader definitions of liability.

High-Frequency Expectations from Asset Prices: A Reinforcement Learning Approach
Authors: Aditya Chaudhry and **Sangmin Oh**
- We construct a daily measure of GDP expectations that can be used to test many empirical anomalies observed in the asset market.

Honors & Awards

Arnold Zellner Doctoral Prize (Best Student Paper on Bayesian Methods)	2020
Fama-Miller Center for Research in Finance Grant	2020
John and Serena Liew Fama-Miller PhD Fellowship	2019
PhD Office Research Grant	2019,2020
CRSP Summer Research Award	2018
Booth School of Business PhD Fellowship	2018 – Present
Penn Student Agencies Award (Academics & Leadership Award)	2018

Academic Activities

Presentations *(* Indicates presentation by co-author)*
- 2020: Chicago Booth Finance Brownbag | SFS NA Cavalcade | Midwest Finance Association
- 2019: JHU Carey Conference* | Chicago Booth Finance Brownbag

Invited Workshops
- 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
- 2019: Princeton Insurance Workshop

Research Assistantship
- 2020: Ralph Koijen and Xavier Gabaix

Professional Services
- Reviewer: EMCON 2020
- Organizer: Booth ML in Finance Reading Group, Booth Finance Brownbag
- Leadership: President of Political Economy Club (Chicago Economics Department), Chicago Booth Standing Committee on PhD Climate

Teaching

The University of Chicago, Booth School of Business
Teaching Assistant:
PhD – Corporate Finance Theory (Dougals Diamond, Zhiguo He) 2020
MBA – International Macro Policy (Brent Neiman) 2020
MBA – Big Data (Veronika Rockova) 2020

Finance Department, University of Pennsylvania
Student Instructor:
Wharton Investment Trading Group - Quant Team 2017,18
Teaching Assistant:
MBA / UG – Investment Management (Robert Stambaugh) 2016,17
MBA / UG – International Financial Markets (Amir Yaron) 2017
MBA / UG – Behavioral Finance (Nikolai Roussanov) 2017

Electrical & Systems Engineering Dept, University of Pennsylvania
Teaching Assistant:
Master's – Optimization (Monique Guignard-Speilberg) 2016

Industry Experience

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

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

Republic of Korea Army, Seoul, South Korea 2012 - 2014
Discharged a Plt 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)

Last updated: August 2020