

# Minsoo Kim

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Department of Finance  
Faculty of Business and Economics  
University of Melbourne  
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## Academic Position

**University of Melbourne** Sep. 2019–present  
Assistant Professor (Senior Lecturer in Australia) of Finance

## Education

**London Business School** 2013–2019  
Ph.D. in Finance; M.Res. in Finance  
Committee: Ralph Koijen (Chair), Francisco Gomes, Anna Pavlova, Joao Cocco

**University of Chicago** 2010–2012  
M.S. in Statistics

**Korea University** 2010  
B.B.A. in Business Administration (Minor in Statistics); B.A. in Education

## Research and Teaching Areas

Empirical asset pricing; mutual funds; financial intermediaries; asset management

## Research Experience

London Business School  
Research Assistant to Ralph Koijen and Jules van Binsbergen 2014–2015

Fama-Miller Center at University of Chicago Booth School of Business  
Full-time Research Professional 2012–2013

University of Chicago Booth School of Business  
Research Assistant to Ralph Koijen, Amit Seru and Gregor Matvos 2011–2012

## Working Papers

1. **Fund Flows, Liquidity, and Asset Prices**  
(solo-authored)  
Presented at the WFA 2020; Young Scholars Finance Consortium 2019 at Texas A&M

2. **Hidden Duration: Interest Rate Derivatives in Fixed Income Funds**  
(with Jaewon Choi and Oliver Randall)  
Presentation scheduled at Federal Reserve Bank of Atlanta & GSU Workshop
3. **The Off-Ramp Effect: Temporary Income Shocks and Household Financial Investments**  
(with Sehoon Kim, Yoon Lee, and Hoonsuk Park)
4. **Short of Cash? Convex Corporate Bond Selling By Mutual Funds and Price Fragility**  
(with Oliver Randall)  
Presented at Federal Reserve Board 5th Short-Term Funding Markets Conference 2022

Publication in Policy Research

1. **Liquidity Shocks and Pension Fund Performance: Evidence from Early Access**  
(with James Brugler and Zhuo Zhong)  
*Australian Journal of Management*, Forthcoming  
Media Coverage:  
“Super funds fend off \$36b early release hit” (Australian Financial Review) [Link](#)  
“ERS had little effect on funds: Research” (Financial Standard) [Link](#)  
“Super funds not harmed by withdrawals” (The Australian) [Link](#)

Seminars and Conference Presentations (\* indicates presentation by co-author)

Federal Reserve Bank of Atlanta & Georgia State University Workshop*, Banking and Consumer Finance Forum at Macquarie University*, St. John’s University*	2023
University of Melbourne, University of Technology Sydney, Monash Uni- versity, Korea University, 5th Short-Term Funding Markets Conference*, EFMA*, Auckland Centre for Financial Research Derivative Markets Con- ference*, FIRN Annual Meeting (discussion, presentation), FMA Asia Pa- cific*	2022
Australian National University*, Eastern Finance Association Annual Meet- ing (discussion, presentation), FMA European Conference (discussion, pre- sentation), FIRN Asset Pricing Meeting (discussion)	2021
University of Melbourne*, WFA Annual Meeting, FMA European Confer- ence (postponed, Covid-19), Econometric Society European Winter Meet- ing	2020
London Business School, Chinese University of Hong Kong, University of Melbourne, University of Sydney, Bank of Canada, Federal Reserve Board of Governors, Young Scholars Finance Consortium at Texas A&M, FIRN Annual Meeting	2019
London Business School, Wheeler Institute for Business and Development	2018

## Discussions

- Endogenous Reference Bias: When is it a Problem?  
by Hitchen, Alexeev, Hambusch, and Michayluk in FIRN Annual Meeting 2022
- Unmasking Mutual Fund Derivative Use  
by Kaniel and Wang in Melbourne Asset Pricing Meeting 2021
- Smart Beta Made Smart: Synthetic Risk Factors for Institutional and Retail Investors  
by Johansson, Sabbatucci, and Tamoni in EFA 2021
- Coordinated Betting by Multi-Fund Managers  
by Fu in EFMA 2021

## Conference Service

### Session Chair

- Finance Down Under Conference, “Mutual Funds” 2022
- Finance Down Under Conference, “Asset Pricing 1” 2020
- Financial Research Network Annual Meeting, “Breaking up, Noise and Shocks” 2019

### Program Committee

- Trans-Atlantic Doctoral Conference, London Business School 2015

## Honors and Awards

- Learning and Teaching Initiatives grant 2022
- AFAANZ research grant 2020
- Start-Up research grant 2019–2022
- AFA Travel grant 2015
- London Business School Ph.D. Programme Financial Award 2013–2018
- Department of Statistics Scholarship, University of Chicago 2010–2012
- Creative Challenger Research Scholarship, Korea University 2009
- Dean’s List Scholarship, Korea University 2008
- Highest Academic Honor Scholarship, Korea University 2007
- Great Honor Award, Korea University 2007–2010

## Teaching Experience

### University of Melbourne

- Finance Theory - Investments (PhD) 2023
- Investment Management (Masters) 2020–2023
- Advanced Investments (Undergraduate - Honours) 2023

### London Business School

- TA for Capital Markets and Financing (MBA), Personal Finance (Masters in Financial Analysis), Real Estate Finance (Masters in Financial Analysis), Corporate Finance and Valuation (Executive MBA), Derivatives (Masters in Finance) 2014–2017

### Korea University

- Tutor for Business Statistics (Undergraduate) 2009

### Workshops

MIT Credit Market Research Workshop	2015
LSE Advanced Macroeconomics Summer School	2015

### University Service

Learning Associate for the Department of Finance	2021–2023
Panel member for Dean’s Teaching Awards and Faculty Teaching Grant	2021–2023
Committee member for Lei Chen (PhD, University of Melbourne)	2023–present
Committee member for Zijin Xu (PhD, University of Melbourne)	2020–2023
Thesis advisor for Ethan Chew (Honours, University of Melbourne)	2023
Thesis advisor for Oliver Liu (Honours, University of Melbourne)	2021
Thesis advisor for Zhicheng Li (Honours, University of Melbourne)	2020
Co-organizer, International Finance reading group, London Business School	2015–2016

### Memberships in Academic Associations

American Finance Association	2015–present
American Economic Association	2018–present
Financial Research Network	2019–present
Financial Management Association	2019–present
Western Finance Association	2020–present
Econometric Society	2020–present
Northern Finance Association	2020–present
Eastern Finance Association	2020–present
Accounting and Finance Association of Australia and New Zealand	2020–present
European Finance Association	2021–present

### Journal Referee

Review of Financial Studies
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