Tae-Hoon Lim

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Employment:

Associate Professor, Hankuk University of Foreign Studies, 2022 - present
Visiting Scholar, Cornell University, Aug 2023 - Jul 2024
Assistant Professor, Hankuk University of Foreign Studies, 2017 - 2021
Research Fellow, Korea Capital Market Institute, 2015 - 2017
Associate Research Fellow, Korea Institute for International Economic Policy, 2013 – 2015

Education:

Ph.D. in Economics, Cornell University, 2013
M.A. in Economics, Korea University, 2007
B.A in Economics, Korea University, 2005

Fields of Interest:

Empirical Asset Pricing, International Finance

Publications in Refereed Journals:

How Important are Foreign Ownership Linkages for International Stock Returns? (with Söhnke M. Bartram, John Griffin, David T. Ng) 2015, *Review of Financial Studies*

Global Market Volatility and Portfolio Fund Flows in Emerging Market. (with Kang, Tae Soo) 2017, *Korea and the World Economy*

Can Industry-level Trade Linkage Predict Stock Returns? 2020, *Asia-Pacific Journal of Financial Studies*

Does Foreign Investor Base Concentration Affect Stock Price Volatility? 2021, *Korean Social Science Journal*

The Effects of Foreign Ownership on Stock Price Volatility. 2021, *Asia-Pacific Journal of Business & Commerce* (in Korean)

Foreign Investor Base Concentration and International Capital Flow Volatility. 2021, *Journal of Market Economy* (in Korean)

African Perceptions of China and Determinants: Empirical Analysis through Afrobarometer. (with Kang, Yooduk) 2021*, Journal of International Politics* (in Korean)

United Kingdom's Membership in the European Communities and European Union: Comparative Analysis of Referendums in 1975 and 2016. (with Kang, Yooduk) 2021*, Journal of European Union Studies* (in Korean)

Other Publications:

Does Investor Base Heterogeneity Affect Price Volatility? 2017*, KCMI research paper series* (in Korean)

Strategy Analysis of Offshore Renminbi Hub and Korea's Countermeasures (with Minsoo Han, Bongkyo Seo, Eunjung Kang, Youngsun Kim) 2015, *KIEP Policy Analysis* (in Korean)

Macroprudential Response to Increased Global Market Volatility (with Tae Soo Kang, Hyunduk Suh, Eunjung Kang) 2015, *KIEP Policy Analysis* (in Korean)

Regional Financial Arrangement in East Asia: Policy Proposal for Strengthening the Chiang Mai Initiative Multilateralization (with Pravin Krishna, Jiyoung Choi) 2014, *KIEP Working Paper*

Cross-border Fund Flow after 2008 Financial Crisis (with Dong-Eun Lee, Ju Hyun Pyun) 2014, *KIEP Policy Analysis* (in Korean)

Working papers:

How do rising geopolitical tensions influence foreign equity investments by US institutional investors? (with Kyoung-gon Kim)

Does passive investing increase price volatility for international stocks?

Conferences and Presentations:

2012: Cornell University, Korea Institute of Finance

2013: International Conference on Asia-Pacific Financial Markets (CAFM), Konkuk University, Korea Institute for International Economic Policy, Pacific Investment Management Company, Queen's University

2014: International Conference on Asia-Pacific Financial Markets (CAFM), KAIST College of Business, The Korea Economic Association Annual Conference

2015: AFA 2015 Annual Meeting (selected for the AFA annual meetings program)

Awards:

Brain Korea 21 Research Assistantship, Ministry of Education, South Korea (Spring 2005 - Fall 2006)

Sage Fellowship, Cornell University (Fall 2007–Spring 2008, Fall 2011–Spring 2012)

Winner of Best Paper Awards at the Eighth Annual Conference on Asia-Pacific Financial Markets (CAFM), 2013

Skills and Database:

Extensive experience in SAS, familiar with MATLAB and STATA

Research experience with the following data: CRSP, Datastream, FactSet Ownership, Thompson Reuters Mutual funds, IBES, Worldscope, Korean Option and Futures TAQ