

Yuna Heo

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ACADEMIC EMPLOYMENT

University of Basel, <i>Assistant Professor</i>	2022-
The Hong Kong Polytechnic University, <i>Assistant Professor</i>	2015-2019

EDUCATION

Rutgers University, Rutgers Business School, Department of Finance, <i>Ph.D., Finance,</i>	2009-2015
Korea Advanced Institute of Science and Technology (KAIST), <i>Doctoral Program in Management Engineering</i>	2008-2009
Ewha Woman's University <i>M.S., Finance,</i>	2006-2008
<i>B.S., Business (Early Graduation)</i>	2003-2006

RESEARCH INTERESTS

Banking, Corporate Finance, Financial Institutions, Climate Finance

WORKING PAPERS AND PUBLICATIONS

WORKING PAPERS

“Cyber Risk and Bank Fragility”

(Presentations: 2024 FMA European Conference)

“Climate Change and Bank Default”

“Climate Change Exposure and Firm Cash Holdings”

(Presentations: 2023 ICGS (International Corporate Governance Society) conference, University of Basel)

“Climate Adaptation and Corporate Investment Decision”

(Presentations: 2023 ICGS (International Corporate Governance Society) conference, 2023 World Finance Conference, University of Basel)

“Inflation, Heterogeneous Beliefs, and Mispricing”

(Presentations: 2023 SFiC, 2017 World Finance Conference, 2015 Hong Kong Joint Finance Research Workshop, 2015 Financial Management Association Annual Meeting, 2015 Pacific Basin Finance, Economics, Accounting, and Management, Rutgers University, Hong Kong Polytechnic University, Chinese University of Hong Kong, University of Sydney, Rensselaer Polytechnic Institute, Hitotsubashi University, International University of Japan)

“The Impact of Bank Herding on Systemic Risk”

(Presentations: Yonsei University, Rutgers University)

“Happiness and Innovation around the World” (with Fangfang Hou and Seongkyu “Gilbert” Park)
(Presentations: 2022 Greater China Area Finance Conference, 2022 Asian FA, 2021 APAD, 2018 ICAFEL, 2018 Asian Meeting of the Econometric Society, 2018 FMA Europe, 2018 Midwest Economic Association, 2017 Asiatic Research Institute)

"The Impact of Corruption on Advertising Spending in U.S. Firms" with Chiquan Guo, Levent Kutlu, and Steve Lovett

“Loan Loss Provisions and Bank Stock Returns”
(Presentations: Rutgers University)

“Flu Epidemic, Limited Attention and Analyst Forecast Behavior” (with G. Nathan Dong)
(Presentations: 2014 Financial Management Association, 2014 China International Conference in Finance, 2013 Behavioral Finance Working Group Conference, Hong Kong Polytechnic University)

PUBLICATIONS

“Climate Change, Bank Fragility, and Systemic Risk”, 2024, *Review of Corporate Finance* 4, 127-150.
(Presentations: 2023 Dolomites Summer Finance, 2023 Risklab/Bank of Finland/ESRB Conference on Systemic Risk Analytics, University of Basel)

“Political Corruption, Dodd-Frank Whistleblowing, and Corporate Investment” (with Qingjie Du), 2022, *Journal of Corporate Finance* 73, 102145.
(Presentations: 2020 FMA Europe, 2019 CAFM, 2019 Australasian Finance and Banking Conference, 2019 FMA Asia-Elevator Pitch)

“Does Corruption Grease or Sand the Wheel of Investment or Innovation? Different Effects in Advanced-Emerging Economies” (with Fangfang Hou and Seongkyu Park), 2021, *Applied Economics* 53, 35-60.
(Presentations: 2018 Financial Management Association Annual Meeting, 2018 CAFM, 2019 Midwest Finance Association Meeting)

“What Increases Vulnerability to Financial Crisis: Short-Term Financing or Illiquid Assets?” (with G. Nathan Dong) *Handbook of Financial Econometrics and Statistics*, C.F. Lee (ed.), Springer, 2015, 64.

PRESENTATIONS & DISCUSSIONS

FMA European Conference (2024), presenter

SFiC (2023), presenter

International Corporate Governance Society (2023), presenter

Dolomites Summer Finance (2023), presenter

World Finance Conference (2023), presenter

Risklab/Bank of Finland/ESRB Conference on Systemic Risk Analytics (2023), presenter

Greater China Area Finance Conference (2022), presented by co-author

Asian FA (2022), presented by co-author

Conference of Asia-Pacific Association of Derivatives (2021), presented by co-author

FMA European Conference (2020), presented by co-author

CAFM (2019), presented by co-author

Australasian Finance and Banking Conference (2019), presented by co-author
FMA Asia (2019), presented by co-author
Midwest Finance Association (2019), presented by co-author
CAFAM (2018), presented by co-author
FMA Annual Meeting (2018), presenter
Asian Meeting of the Econometric Society (2018), presented by co-author
FMA European Conference (2018), presenter
ICAFEL (2018), presenter
Midwest Economic Association (2018), presented by co-author
Asiatic Research Institute (2017), presented by co-author
Hong Kong Joint Finance Research Workshop (2017), discussant
World Finance Conference (2017), presenter
FMA Annual Meeting (2015), presenter
Hong Kong Joint Finance Research Workshop (2015), presenter
PBFEM (2015), presenter
FMA Annual Meeting (2014), presenter
China International Conference in Finance (2014), presented by co-author
Behavioral Finance Working Group Conference (2013), presenter
FMA Annual Meeting (2013), presenter
FMA Annual Meeting (2012), discussant

SEMINAR PRESENTATIONS

University of Basel, Yonsei University, Rutgers University, Hong Kong Polytechnic University, Chinese University of Hong Kong, University of Sydney, Rensselaer Polytechnic Institute, Hitotsubashi University, International University of Japan

TEACHING INTERESTS

Corporate Finance, Financial Management, Derivative Securities, Options and Futures, Investment, Financial Institutions

TEACHING EXPERIENCE

University of Basel	
Advanced Corporate Finance	Fall 2024
Sustainable Finance	Fall 2024
Corporate Finance	Spring 2024
Bachelor seminar in Corporate Finance and Sustainable Investing	Spring 2024
Advanced Corporate Finance	Fall 2023
Sustainable Finance	Fall 2023
Corporate Finance	Spring 2023
Bachelor seminar in Corporate Finance and Sustainable Investing	Spring 2023
The Hong Kong Polytechnic University	
Derivative Securities	Fall 2018
Derivative Securities	Spring 2018
Derivative Securities	Spring 2017

Derivative Securities
Ph.D. Reading Group (Theoretical and Empirical Asset Pricing)

Spring 2016
Fall 2017

Rutgers Business School
Finance Institution
Corporate Finance
Corporate Finance
Futures and Options
Corporate Finance

Spring 2015
Fall 2014
Summer 2014
Fall 2013
Summer 2012

HONORS & AWARDS

Internal General Research Fund	2016-2018
Start-up Research Grant by department	2015-2018
Literati Award for Outstanding Reviewer in <i>Journal of Risk Finance</i>	2014
Doctoral Student Consortium Fellow, FMA	2013
AFA Student Travel Grant	2013
Dean's Fund for Summer Research, Rutgers Business School	2010, 2013
Graduate Student Travel Grant, Rutgers Business School	2012, 2013
University Scholarship, KAIST	2008, 2009
The Honor Prize	2006, 2007, 2008
Dean's List	2005, 2006

SERVICE

Service	Recruiting Committee Subject Coordinator and Moderator Capstone Judge Panel Member of BoE (Board of Examiner) Interview JUPAS and exchange students (out bound) Round table discussion for government grant proposal
Membership	AFA, FMA, KAFA

SKILLS

Software: Stata, SAS, R, Python, Latex
Language: English (fluent), Korean (native)

CV last updated: May 2024