CHANIK JO

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EMPLOYMENT

Chinese University of Hong Kong Business School, Hong Kong

- Assistant Professor of Finance — 2021 - Present

EDUCATION

University of Toronto, Toronto, Canada

- Ph.D. in Finance — 2015 - 2021

Korea Advanced Institute of Science and Technology, Seoul, South Korea

- M.S. in Management Engineering with specialization in Finance — 2013 - 2015

Sogang University, Seoul, South Korea

- B.B.A. and B.E. — 2007 - 2013[1]
- *Summa Cum Laude* (1st out of 230)

WORKING PAPER

[1] Countercyclical Stockholders' Consumption Risk and Tests of Conditional CCAPM with Redouane Elkamhi

- *Revise and Resubmit*, ***Journal of Financial Economics***
- FMA (2019), RMC (2019), APAD (2019)

[2] A One-Factor Model of Corporate Bond Premia with Redouane Elkamhi and Yoshio Nozawa

- *Revise and Resubmit*, ***Management Science***
- AFA (2022), NFA (2021), MFA (2021), HKUST (2021), Paris December Finance Meeting (2020)

[3] Volatility Timing: why risk-based rules outperform naïve diversification with Redouane Elkamhi, Jacky S.H. Lee, and Marco Salerno

- *Revise and Resubmit*, ***Journal of Financial and Quantitative Analysis***
- University of Technology Sydney (2020)

[4] Agency Conflicts and Investment: Evidence from a Structural Estimation with Redouane Elkamhi, Daniel Kim, and Marco Salerno

- *Revise and Resubmit*, ***Review of Corporate Finance Studies***

[5] Unintended Benefits of Employment Protection Laws: Households' Stock Market Participation with Redouane Elkamhi

- EFA (2020), NFA (2020), MFA (2020), SFA (2020), SWFA (2020), University of Toronto (2020), CUHK (2020)

[6] Measuring "State-level" Economic Policy Uncertainty with Redouane Elkamhi and Marco Salerno

[1] Military Service, December 2007 - February 2010

- University of Toronto (2020), Eastern FA (2021)

[7] The Composition of Market Participants and Asset dynamics with Redouane Elkamhi

- SFS Cavalcade (2021), RCFS/RAPS Winter Conference (2020), EFA (2019), CICF (2019), APAD (2019), EFMA (2019), ABFER, CEPR and CUHK (2019), SFS Cavalcade Asia (2018), NFA (2018), FMA (2018), YES (2018), TADC (2018), AFM (2017), AFBC (2017), Indiana University (2017)

WORKING IN PROGRESS

[1] Long-Run Risk Everywhere: Evidence from Multi-Asset Classes with Redouane Elkamhi and Yoshio Nozawa

TEACHING EXPERIENCE

University of Toronto, Capital Market Theory, two sections: 4.7, 4.8/5.0 — 2019

PRESENTATIONS

2021: SFS Cavalcade (Virtual), Midwest Finance Association (Virtual), Eastern Finance Association (Virtual), Northern Finance Association (Virtual)

2020: Paris December Finance meeting (Virtual), Southern Finance Association (Virtual), Northern Finance Association PhD symposium (Virtual), European Finance Association Doctoral Tutorial (Virtual), Midwest Finance Association (Virtual), Southwestern Finance Association (San Antonio, US), University of Toronto (Toronto, Canada)

2019: Financial Management Association (New Orleans, US), European Finance Association (Carcavelos, Portugal), Risk Management Conference (Singapore), Asia-Pacific Association of Derivatives ($\times 2$) (Seoul, South Korea), China International Conference in Finance (Guangzhou, China), European Financial Management Association (Ponta Delgada, Portugal)

2018: SFS Cavalcade Asia-pacific (Singapore), Northern Finance Association (Québec, Canada), Financial Management Association (San Diego, US), Young Economists Symposium (New York, US), Trans-Atlantic Doctoral Conference (London, UK), Southwestern Finance Association (Albuquerque, US)

2017: Australasian Finance Banking Conference (Sydney, Australia), Auckland Finance Meeting (Queenstown, New Zealand), University of Toronto (Toronto, Canada)

DISCUSSIONS

2021: Eastern Finance Association (Virtual), Financial Management Association (Virtual)

2020: Southern Finance Association (Virtual), Southwestern Finance Association (San Antonio, US)

2019: Financial Management Association ($\times 2$) (New Orleans, US), European Financial Management Association (Ponta Delgada, Portugal)

2018: Financial Management Association (San Diego, US), Young Economists Symposium (New York, US), Trans-Atlantic Doctoral Conference (London, UK), Southwestern Finance Association (Albuquerque, US)

2017: Australasian Finance Banking Conference (Sydney, Australia), Auckland Finance Meeting (Queenstown, New Zealand)

AWARDS AND SCHOLARSHIPS

Ph.D. Fellowship, University of Toronto	2015-2021
Harvey Rorke Financial Research Foundation	2016-2020
Financial News-KAFA Doctoral Student Dissertation Award	2020
KCSF Shinhan Bank Canada Scholarship	2020
Shinhan Bank & KAFA Scholarship for Ph.D. students	2019
SGS Conference Grant, University of Toronto	2017
Outstanding Master Thesis Award, KAIST	2015
Korea Foundation for Advanced Studies	2014
Research Grant, Daesan Foundation	2013-2014
High honor, KAIST	2014
Merit Scholarship, KAIST	2013-2014
Beta Gamma Sigma - Student President, Sogang University	2011-2013
Excellence Award, Citibank & Korea Institute of Finance Research Competition	2011
Presidential Award (top 1%), Sogang University	2011-2012
Merit Scholarship, Sogang University	2007-2013
Dean's list, Sogang University	2007-2013

ACADEMIC SERVICE

Journal referee: Journal of Banking and Finance, Journal of Empirical Finance, International Journal of Finance and Economics

OTHER INFORMATION

Programming Skills: MATLAB, Stata, R, LaTeX, Dynare, Mathematica
Certificates: International - CFA level 1 passed, Korean - Certified Research Analyst, Certified Fund Investment Advisor, Certified Securities Investment Advisor, Derivatives Investment Advisor
Language: English (fluent), Korean (native), **Personal:** Married with one child