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)

RESEARCH INTEREST

Asset Pricing, Household Finance, and Climate Finance

PUBLICATIONS

Asset holders' Consumption Risk and Tests of Conditional CCAPM with Redouane Elkamhi
Journal of Financial Economics, conditionally accepted

A One-Factor Model of Corporate Bond Premia
with Redouane Elkamhi and Yoshio Nozawa
Management Science, conditionally accepted

Agency Conflicts and Investment: Evidence from a Structural Estimation
with Redouane Elkamhi, Daniel Kim, and Marco Salerno
Review of Corporate Finance Studies, accepted

WORKING PAPERS

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

- Revise and Resubmit, **Journal of Financial and Quantitative Analysis**
- University of Toronto (2020), Eastern FA (2021)

Subjective Risk-Return Trade-off with Chen Lin and Yang You

- Colorado Finance Summit (2022), CUHK (2022), Hong Kong Joint Finance Research Workshop (2022), NUS Risk Management conference (2022)

Unintended Benefits of Employment Protection Laws: Households' Stock Market Participation

[1] Military Service, December 2007 - February 2010.

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

Climate Change Risks and Households' Financial Risk-Taking with Zhenyu Gao and Singsen Lam

- AFBC (2022, expected), KAFA (2022), CUHK (2022), NTHU Symposium on Sustainable Finance and Economics (2022)

The Composition of Market Participants and Asset dynamics

- 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)

OTHER PUBLICATION

Chinese Economic Policy Uncertainty and U.S. Households' Portfolio Decisions
with Kiryoung Lee and Yoontae Jeon,
Pacific-Basin Finance Journal, Volume 64, 2020

TEACHING EXPERIENCE

Chinese University of Hong Kong

- Empirical Methods in Asset Pricing (PhD level) — 2022 - Present
- Financial Markets (Undergraduate level) — 2021 - Present

University of Toronto, Rotman School of Management

- Capital Market Theory (Undergraduate level) — 2019
  - Two sections: 4.7, 4.8/5.0
- *Rotman School of Management Teaching Excellence Award*

PRESENTATIONS

2022: Colorado Finance Summit (Vail, US), Australasian Finance & Banking Conference (Virtual)*, Risk Management Conference (Singapore), KAFA Brown Bag Seminar (Virtual), CUHK Brown Bag, American Finance Association (Virtual)*, Hong Kong Joint Finance Research Workshop*, NTHU Symposium on Sustainable Finance and Economics (virtual)

2021: SFS Cavalcade (Virtual), Midwest Finance Association (Virtual), Eastern Finance Association (Virtual), Northern Finance Association (Virtual), HKUST Brown Bag*

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 (×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)
∗ = presentation by co-author

DISCUSSIONS

2022: Financial Management Association (Virtual)

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

Rotman School of Management Teaching Award, University of Toronto 2022
Financial News-KAFA Doctoral Student Dissertation Award 2020

ACADEMIC SERVICE

Journal referee: Review of Asset Pricing Studies, Journal of Banking and Finance ($\times 3$), Journal of Empirical Finance ($\times 2$), International Journal of Finance and Economics
Conference review committee: MFA

UNIVERSITY SERVICE

Chinese University of Hong Kong

- Database Committee 2021 - Present
- Pastoral and Spiritual Care Committee, Chung Chi College 2021 - Present
- Student Supervision
  - Singsen Lam (PhD co-supervisor, 2024 expected)

PERSONAL INFORMATION

Married with two children

Last updated: November 25, 2022