

Anson T. Y. Ho

CONTACT INFORMATION

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EMPLOYMENT

<u>Date</u>	<u>Position</u>	<u>Institution</u>
07/2020 – current	Assistant Professor	Toronto Metropolitan University (formerly Ryerson University)
07/2020 – current	External Academic Consultant	Bank of Canada Financial System Research Centre
01/2017 – 06/2020	Senior Economist	Bank of Canada
08/2011 – 12/2016	Assistant Professor	Kansas State University
08/2008 – 07/2011	Research Assistant	Iowa Electronic health Markets (IEhM)

RESEARCH INTERESTS

Consumer Finance, Housing, Applied Econometrics, Big Data Analysis

COMPUTER SKILLS

STATA, R, Python, Apache Spark, Fortran, MATLAB, MPI, OpenMP, L^AT_EX, Microsoft Office

EDUCATION

<u>Degree</u>	<u>Field</u>	<u>Institution</u>	<u>Year</u>
Ph.D.	Economics	The University of Iowa	2011
B.A. (high distinction)	Economics	Indiana University	2006
B.S. (high distinction)	Finance	Indiana University	2006

PUBLICATION

- “We Didn’t Start the Fire: Effects of a Natural Disaster on Consumers’ Financial Distress,”
 with Kim P. Huynh, David T. Jacho-Chávez and Geneviève Vallée, *Journal of Environmental Economics
 and Management*, vol. 119, May 2023.
- “A Flexible Framework for Intervention Analysis Applied to Credit-Card Usage during the Coronavirus
 Pandemic,” with Lealand Morin, Harry J. Paarsch and Kim P. Huynh, *International Journal of
 Forecasting*, vol. 38(3), pages 1129-1157, July–September 2022.
- “Estimating Social Effects in a Multilayered Linear-in-Means Model with Network Data,”
 with Alexandra Manta, Kim P. Huynh and David T. Jacho-Chávez. *Statistics & Probability Letters*,
 vol. 183, April, 2022.
- “Consumer Credit Usage in Canada during the Coronavirus Pandemic,” with Lealand Morin,
 Harry J. Paarsch and Kim P. Huynh. *Canadian Journal of Economics*, vol. 55, pages 88-114, February,
 2022.

- [“Data Science in Stata 16: Frames, Lasso, and Python Integration,”](#) with Kim P. Huynh, David T. Jacho-Chávez and Diego Rojas-Baez. *Journal of Statistical Software*, vol. 98, pages 1-9, May, 2021.
- [“Interconnectedness through the Lens of Consumer Credit Markets,”](#) *The Econometrics of Networks (Advances in Econometrics, Vol. 42)*, Emerald Publishing Limited, pages 315-333, October, 2020.
- [“Econometrics Pedagogy and Cloud Computing: Training the Next Generation of Economists and Data Scientists,”](#) with Danielle V. Handel, Kim P. Huynh, David T. Jacho-Chávez and Carson H. Rea. *Journal of Econometric Methods*, vol. 10(1), pages 89-102, October, 2020.
- [“Productivity, Reallocation, and Distortions: Evidence from Firm-Level Data,”](#) with Kim P. Huynh and David T. Jacho-Chávez. *Economiá – Journal of LACEA*, vol. 20(1), pages 83-110, October 2019.
- [“Using Nonparametric Copulas to Measure Crude Oil Price Co-movements,”](#) with Kim P. Huynh and David T. Jacho-Chávez. *Energy Economics*, vol. 82, Pages 211-223, August 2019.
- [“Tax-deferred Saving Accounts: Heterogeneity and Policy Reforms,”](#) *European Economic Review*, vol. 97, pages 26-41, August 2017.
- [“Prediction Market for Disease Surveillance: A Case Study of Influenza Activity,”](#) with Philip M. Polgreen and Tim Prendergast. *Journal of Prediction Markets*, vol. 10(1), pages 68-82, October 2016.
- [“Analysing Labour Productivity in Ecuador,”](#) with German Cubas, Kim P. Huynh and David T. Jacho-Chávez. Chapter 7, pp. 109-117 in *Productivity and Efficiency Analysis*, Springer Proceedings in Business and Economics, 2016.
- [“Flexible Estimation of Copulas: An Application to the U.S. Housing Crisis,”](#) with Kim P. Huynh and David T. Jacho-Chávez. *Journal of Applied Econometrics*, vol. 31(3), pages 603-610, April 2016.
- [“crs: A Package for Nonparametric Spline Estimation in R,”](#) with Kim P. Huynh and David T. Jacho-Chávez. *Journal of Applied Econometrics*, vol. 29(2), pages 348-352, March 2014.
- [“npRmpi: A Package for Parallel Distributed Kernel Estimation in R,”](#) with Kim P. Huynh and David T. Jacho-Chávez. *Journal of Applied Econometrics*, vol. 26(2), pages 344-349, March 2011.
- [“A Prediction Market for H5N1 Influenza Compared to Statistical Forecasting Model,”](#) Anson T. Y. Ho, Forrest D. Nelson, George R. Neumann, Phillip M. Polgreen. *Emerging Health Threats Journal*, 4s:29.
- [“Using a prediction market to forecast dengue fever activity in the U.S.,”](#) Tara Kirk Sell, Crystal Franco, Anson T. Y. Ho, Phillip M. Polgreen. *Emerging Health Threats Journal*, 4:s148.
- [“Changes in the spatial distribution of syphilis,”](#) Sean Tolentino, Sriram Pemmaraju, Philip Polgreen, Anson T. Y. Ho, Mauricio Monsalve, Alberto Segre. *Emerging Health Threats Journal* 2011, 4: 11093.
- [“Electronic Health Markets Predict Spread of Dengue in U.S.,”](#) Crystal Franco, Tara Kirk Sell, Anson T. Y. Ho, Phillip M. Polgreen, *The Clinicians’ Biosecurity Network (CBN) Report*, UPMC Center for Biosecurity, Nov 2010.

WORKING PAPERS/WORK-IN-PROGRESS

- [“The Effect of Macroeconomic Shock on Mortgage Delinquency: A Case Study of Oil Shock in Canada,”](#) with Meet Shah, working paper.

“Debt Repayment and the Slow Wealth Draw Down of Older Adults,”

with Bárbara Boggiano, Barry Scholnick and Kim P. Huynh, working paper.

“The Impacts of Mortgage Policy Reforms on Households’ Life-cycle Housing Decisions,” working paper.

“[Housing and Tax-deferred Retirement Accounts](#),” with Jie Zhou, working paper.

“[The Optimal Early-Withdrawal Penalty on Tax-deferred Saving Accounts](#),” working paper.

“[Mass Reproducibility and Replicability: A New Hope](#),” with Abel Brodeur et al., working paper.

Included as co-author/participant at the 2023 Ottawa Replication Games.

“Interdependence of Renewable Energy in the North American Market: A Copula Approach,”

Kim P. Huynh and Marcel Voia, work-in-progress.

POLICY PUBLICATION

“[Household indebtedness risks in the wake of COVID-19](#),” with Olga Bilyk, Mikael Khan, and Geneviève Vallée, *Bank of Canada Staff Analytical Note* 2020-8, June 2020.

“[Home Equity Extraction and Household Spending in Canada](#),” with Mikael Khan, Monica Mow, and Brian Peterson, *Bank of Canada Staff Analytical Note* 2019-27, September 2019.

SERVICES

Referee for: European Economic Review, Journal of Economic Dynamics and Control, Macroeconomic Dynamics, Public Finance Review, Journal of Applied Econometrics, Review of World Economics, Energy Economics, SN Business & Economics, Journal of Environmental Economics and Management, Social Sciences and Humanities Research Council of Canada Insight Grants.

Member of Program Committee:

2018 Latin American Meeting of the Econometric Society (Guayaquil, Ecuador)

Canadian Stata Conference: 2021 (Virtual), 2023 (Toronto)

REALPAC/TMU Commercial Real Estate Virtual Research Symposium: 2021, 2022, 2023

2023 Economics of Climate Change and Environmental Policy (Orléans, France)

PRESENTATIONS (Since 2012)

2024: 58th Annual Conference of the Canadian Economic Association (Toronto, Canada).

2023: Bank of Canada Climate Discussion Space (Ottawa, Canada); 57th Annual Conference of the Canadian Economic Association (Winnipeg, Canada); Discussant at CEAR-RSI Household Finance Workshop (Montreal, Canada).

2022: 56th Annual Conference of the Canadian Economic Association (Ottawa, Canada); 2022 Society for Economic Measurement Conference (Alberta, Canada).

2021: EC² Conference: Econometrics of Climate, Energy, and Resources (Aarhus, Denmark).

2020: Ryerson University (Toronto, Canada).

2019: Computing Platforms for Big Data and Machine Learning by Bank of Italy and BIS; Ryerson University (Toronto, Canada); 53rd Annual Conference of the Canadian Economic Association (Banff, Canada); 34th Congress of the European Economic Association (Manchester, UK).

2018: 33rd Congress of the European Economic Association (Cologne, Germany); Sveriges Riksbank (Stockholm, Sweden); Latin American Meeting of the Econometric Society (Guayaquil, Ecuador).

2017: Asian Meeting of the Econometric Society (Hong Kong); European Meeting of the Econometric Society (Lisbon, Portugal).

2016: 50th Annual Conference of the Canadian Economic Association (Ottawa, Canada); 9th North American Productivity Workshop (Quebec City, Canada); 2016 Asian Meeting of the Econometric Society (Kyoto, Japan); Conference on Real Estate and Financial Stability (Hong Kong).

2015: West Illinois University (IL, USA); Quantitative Society for Pensions and Saving (UT, USA); 11th World Congress of the Econometric Society (Montreal, Canada).

2014: Emory University (GA, USA); Quantitative Society for Pensions and Saving (UT, USA); 48th Annual Conference of the Canadian Economic Association (Vancouver, Canada); 8th North American Productivity Workshop (Ottawa, Canada); Netspar International Pension Workshop (Venice, Italy); 14th Society for the Advancement of Economic Theory (Tokyo, Japan); Lakehead University (Thunder Bay, Canada); University of Winnipeg (Winnipeg, Canada).

2013: 47th Annual Conference of the Canadian Economic Association (Montreal, Canada); 2013 Asian Meeting of the Econometric Society (Singapore); Lingnan University (Hong Kong).

2012: Bank of Canada (Ottawa, Canada); 46th Annual Conference of the Canadian Economic Association (Calgary, Canada); 4th Biennial Conference of the American Society of Health Economists (MN, USA).

RESEARCH FUNDING

Social Sciences and Humanities Research Council of Canada (SSHRC):

- SSHRC Partnership Engagement Grants 2023, Co-applicant, \$24,480
Applicant: Murtaza Haider (Toronto Metropolitan University); Partner: City of Toronto
Title: “Understanding the determinants of time-intensive processes and procedures in the development approvals process”
- SSHRC Insight Grants 2022, Co-applicant, \$149,500
Applicant: Barry Scholnick (University of Alberta)
Title: “Banks and their Debtors”
- SSHRC Partnership Engage Grants 2022, Collaborator, \$25,000
Applicant: Robert Petrunia (Lakehead University); Partner: Bank of Canada
Title: “Exploring Alternative Data Sources for Timely Studies of Business Dynamics”

Toronto Metropolitan University:

- Office of the Vice-President, Research and Innovation (OVPRI) Undergraduate Research Opportunities, 2023, \$10,491.40. Student supervised: Pedram Yazdani
- Ted Rogers School of Management Matching Funds Grant, 2021 and 2022, \$1,000

HONORS, SCHOLARSHIPS, AND AWARDS

TRSM Outstanding Research Recognition, Toronto Metropolitan University, 2023

TRSM Teaching Innovation Award, Toronto Metropolitan University, 2021/22
TRSM Research Recognition Award, Toronto Metropolitan University, 2020/21
Faculty Enhancement Program Award, Kansas State University, 2013
Benjamin M. Friedman Travel Award, Omicron Delta Epsilon, 2011
US Census Bureau Funding for the 10th Comparative Analysis of Enterprise Data Conference, 2010
Institute on Computational Economics Fellow, jointly sponsored by the University of Chicago
and Argonne National Laboratory, August 2009
Graduate Student Senate Travel Funds Award, University of Iowa, 2010, 2011
Department Fellowship, University of Iowa, Summer 2007, 2010 - 2011
James E. Moffat Scholarship Recognition Award, Indiana University, 2006

TEACHING EXPERIENCE

Courses Taught:

Graduate level: Quantitative Macroeconomics; Macroeconomic Theory 2 (Ph.D. core)

Undergraduate level: Principles of Macroeconomics; Intermediate Macroeconomics; Real Estate Research
Methods; Real Estate Economics; Real Estate Finance

Work with Graduate Students:

Meet Shah, Toronto Metropolitan University, Ph.D. in progress (Committee Member)

Aiden Shiqian Li, Toronto Metropolitan University, Ph.D. in progress (Committee Member)

Hari Pokhrel, Toronto Metropolitan University, Ph.D. 2023 (Committee Member)

Abir Saumik, Toronto Metropolitan University, M.Sc. in Management 2023 (Committee Member)

Syed Saleh Hashmi, Toronto Metropolitan University, M.Sc. in Management 2024 (Committee Member)

REFERENCES

References available upon request.