

# CHANIK JO

CUHK Business School  
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## EMPLOYMENT

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### Chinese University of Hong Kong Business School, Hong Kong

- Assistant Professor of Finance 2021 - Present

## EDUCATION

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### University of Toronto, Toronto, Canada

- Ph.D. in Finance 2021

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

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

### Sogang University, Seoul, South Korea

- B.B.A. and B.E., *Summa Cum Laude* (1st out of 230) 2013

## RESEARCH INTEREST

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Asset Pricing, Household Finance, and Climate Finance

## PUBLICATIONS

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**Asset holders' Consumption Risk and Tests of Conditional CCAPM** with Redouane Elkamhi  
[Journal of Financial Economics](#), 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

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**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**

- SIPP Virtual Conference (2023), 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

- SIPP Virtual Conference (2023), AFBC (2022), 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), CICC (2019), APAC (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

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#### 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

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#### 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

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**2023:** SIPP Virtual conference ( $\times 2$ ), University of Sydney (scheduled)

**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), RCFS/RAPS Winter Conference 2020 (Nassau, The Bahamas)\*

**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)

\* = presentation by co-author

### DISCUSSIONS

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**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 (×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**

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

## **ACADEMIC SERVICE**

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**Journal referee:** Review of Asset Pricing Studies, Journal of Banking and Finance (×5), Journal of Empirical Finance (×2), International Journal of Finance and Economics

**Conference review committee:** MFA

## **UNIVERSITY SERVICE**

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### **Chinese University of Hong Kong**

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| • Committee on RPG Studies                                 | 2022 - Present |
| • Database Committee                                       | 2021 - Present |
| • Pastoral and Spiritual Care Committee, Chung Chi College | 2021 - Present |
| • Student Supervision                                      |                |
| – Singsen Lam (PhD co-supervisor, 2024 expected)           |                |

## **OTHER EXPERIENCE**

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Military Service, Sergeant, 17th Fighter Wing, Republic of Korea Air Force	2007 - 2010
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## **PERSONAL INFORMATION**

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Married with two children

Last updated: February 28, 2023