

# Soojin Jo

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## PROFESSIONAL APPOINTMENT

Principal Researcher, Financial Stability Department, Bank of Canada, Ottawa, Aug. 2019 – present  
Senior Research Economist, Federal Reserve Bank of Dallas, Dallas, June 2016 – June 2019  
Senior Analyst, Canadian Economic Analysis Department, Bank of Canada, Ottawa, Sept. 2012 – May 2016

## EDUCATION

Ph.D. in Economics, University of California, San Diego, La Jolla, USA, 2012

M.A. in Economics, Ewha Women's University, Seoul, Korea, 2007

B.A. in German Language and Literature, Ewha Women's University, Seoul, Korea, 2005

## RESEARCH FIELDS

Macroeconomics; Applied Econometrics; Energy Economics

## PUBLICATIONS

- **The Effect of Oil Price Uncertainty on Global Real Economic Activity**, *Journal of Money, Credit, and Banking*, 46(6), September 2014.
- **Macroeconomic Impacts of Oil Shocks in Asian Economies**, *Energy Policy*, 86, November 2015, with Juncal Cunado and Fernando Perez de Gracia (Universidad de Navarra, Spain).
- **Macroeconomic Uncertainty through the Lens of Professional Forecasters**, *Journal of Business & Economic Statistics*, December 2017, with Rodrigo Sekkel (Bank of Canada).
- **Heterogeneity in the Dynamic Effects of Uncertainty on Investment**, *Canadian Journal of Economics*, 51 (1), February 2018, with Sung Je Byun (FRB Dallas).
- **Industry Effects of Oil Price Shocks: A Re-examination**, *Energy Economics*, 82, August 2019, with Lilia Karnizova (University of Ottawa) and Abeer Raza (Bank of Canada).

## WORKING PAPERS

- **Do Housing Markets Affect Local Consumer Prices? Evidence from U.S. cities**, with CY Choi (University of Texas, Arlington).
- **Extreme Weather, Energy Efficiency, and CO2 Emissions**, with Lilia Karnizova (University of Ottawa).
- **The Dynamics of Labor Reallocation under Uncertainty**, with Justin J. Lee (Richards Group).
- **Bank Lending and Loan Securitization under Uncertainty**.

## WORK IN PROGRESS

- **Uncertainty Shocks and Labor Market Dynamics**, with Myungkyu Shim and Hee-Seung Yang (Yonsei University).
- **Oil Price and Exchange Rates**, with Zeina Alsalman (Oakland University).

## OTHER PUBLICATION & POLICY NOTES

- **Texas Job Growth Swings More with Services than Oil** (with Navi Dhaliwal and Mine Yücel), 2018, Economic Letter, Federal Reserve Bank of Dallas.
- **OPEC and U.S. Production Shape Oil Market Dynamics** (with Justin J. Lee), Quarterly Energy Update, Federal Reserve Bank of Dallas.
- **Interest Rate Pass-through in Canada** (with Rodrigo Sekkel), 2015, Policy Note, Bank of Canada.
- **Structural Oil Price Shocks and Business Investment: Implications for Oil & Gas and Other Industries**, 2015, Policy Note, Bank of Canada.
- **The Link between Uncertainty and Business Investment in Canada**, 2014, Policy Note, Bank of Canada.
- **Recent Developments in Small and Medium Enterprises Financing**, 2013, Policy Note, Bank of Canada.
- **The Consumption Behavior of Korean Households: Habit Formation vs. Durability**, with Eun Young Chah (Ewha Women's University), *Korean Economic Studies*, 2008 (in Korean).

## AWARDS

2011 Clive Granger Fellowship, UCSD

2009, 2010 Summer Graduate Student Research Fund, UCSD

2008 - 2012 Tuition Scholarship, UCSD

2005 Graduation with Highest GPA, Ewha Women's University

2000 - 2010 21st Century Leaders' Scholarship, Ewha Women's University

## CONFERENCE AND SEMINAR PRESENTATIONS

2020: American Real Estate and Urban Economics Association in ASSA 2020

2019: University of Ottawa, 27<sup>th</sup> SNDE meeting

2017: 25<sup>th</sup> SNDE meeting, University of Houston, Annual Meeting of the Central Bank Research Association

2016: North American Winter Meeting of the Econometric Society, EIA 2016 workshop, Federal Reserve Bank of Dallas, System Macro Committee Conference, System Energy Conference

2015: Ryerson University, 21<sup>st</sup> Computing in Economics and Finance, Korea Development Institute, Yonsei University Economic Research Institute, CIRANO Real Time Conference, St. Louis Federal Reserve Bank Applied Time Series Econometrics Workshop

2014: Federal Reserve Bank of Dallas, CEA annual conference, Korean Econometrics Camp, 16<sup>th</sup>

KAEA-KEA International Conference, Santa Clara University, University of Ottawa, University of Maryland

2013: University of Osnabrueck, 21<sup>st</sup> SNDE meeting, Bank of Canada Fellowship Exchange, CEA annual conference, Ewha Women's University, 33<sup>rd</sup> International Symposium on Forecasting; 23<sup>rd</sup> Midwest Econometrics Group Meeting

2012: UCSD Macroeconomics Seminar, Empirical Macro Lunch Group, Federal Reserve Board, Bank of Canada, Midwest Macro Fall Meetings

2011: UCSD Macroeconomics Seminar

## **PROFESSIONAL SERVICES**

Referee for *Economic Inquiry*, *Energy Journal*, *Economics Letters*, *Energy Policy*, *International Economic Journal*, *Journal of Economic Surveys*, *Journal of Business & Economic Statistics*, *Journal of Empirical Finance*, *Journal of Money, Credit and Banking*, *Macroeconomic Dynamics*, *Scandinavian Journal of Economics*.

Co-organizer of the 3<sup>rd</sup> Energy Conference *Energy and the Economy: Charting the Course Ahead* by the Federal Reserve Banks of Dallas and Kansas City, Dallas, September, 2018.

Co-organizer of the BoC-Queens University *Workshop on Real-Financial Linkages*, Ottawa, September, 2013.

## **TEACHING EXPERIENCES**

Mini Ph.D course on “*Introduction to VAR analysis*”, Robert H. Smith School of Business, University of Maryland, November 19, 2014.

Teaching assistant for Principles of Macroeconomics, Intermediate Macroeconomics A & B, Econometrics A, B & C, Corporate Finance, and Financial Markets, UCSD, 2008 – 2012.

Teaching assistant for Econometrics, Ewha Women's University, 2006.

## **REFERENCES**

Available upon request