

Soojin Jo

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PROFESSIONAL APPOINTMENT

Senior Research Economist, Federal Reserve Bank of Dallas, Dallas, June 2016 – present
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, (previously circulated as “The Effect of Oil Price Uncertainty on the Macroeconomy” (BoC Working Paper series 2012-40)).
- **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), (previously circulated as “Revisiting the Macroeconomic Impacts of Oil Shocks in Asian Economies” (BoC Working Paper series 2015-23)).
- **Heterogeneity in the Dynamic Effects of Uncertainty on Investment**, *forthcoming in the Canadian Journal of Economics*, with Sung Je Byun (Federal Reserve Bank of Dallas).

WORKING PAPERS

- **Macroeconomic Uncertainty through the Lens of Professional Forecasters**, with Rodrigo Sekkel (Bank of Canada), BoC Staff Working Paper series 2016-5, *re-submitted*.

- **The Comovement between Carbon Emissions and Output in the United States**, with Lilia Karnizova and Francesca Rondina (University of Ottawa).
- **Bank Lending and Loan Securitization under Uncertainty.**

WORK IN PROGRESS

- **The Effects of Structural Oil Price Shocks on the Labor Market in Canada**, with Lilia Karnizova and Francesca Rondina (University of Ottawa).
- **Uncertainty Shocks and Labor Market Dynamics**, with Myungkyu Shim (Shanghai University of Finance and Economics) and Hee-Seung Yang (Monash University)

OTHER PUBLICATION & POLICY NOTES

- **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

2017: 25th SNDE meeting (scheduled), University of Houston (scheduled)

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

2015: Ryerson University, 21st 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, 16th KAEA-KEA International Conference, Santa Clara University, University of Ottawa, University of Maryland

2013: University of Osnabrueck, 21st SNDE meeting, Bank of Canada Fellowship Exchange, CEA annual conference, Ewha Women's University, 33rd International Symposium on Forecasting; 23rd 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 Empirical Finance*, *Journal of Money, Credit and Banking*, *Macroeconomic Dynamics*, *Scandinavian Journal of Economics*.

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