CURRICULUM VITAE

Joonki Noh

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ACADEMIC POSITIONS

Case Western Reserve University, Weatherhead School of Management
Assistant Professor of Banking and Finance, July, 2015 ∼ Present

EDUCATION

Emory University, Goizueta Business School, Atlanta, 2009 ∼ 2015
Ph.D. in Finance

University of Michigan, College of Engineering, Ann Arbor, 2003 ∼ 2007
Ph.D. in Electrical Engineering (Specialty: Statistical Signal/Image Processing)
M.A. in Statistics; M.S. in Electrical Engineering

Seoul National University, School of Electrical Engineering, Seoul, Korea, 2003
B.S. in Electrical Engineering (Magna Cum Laude)

RESEARCH INTERESTS

Empirical Asset Pricing, Market Microstructure, Econometrics, Big Data

PUBLICATIONS

Empirical Tests of Asset Pricing Models with Individual Assets: Resolving the Errors-in-variables Bias in Risk Premium Estimation, with N. Jegadeesh, K. Pukthuanthong, R. Roll, and J. Wang (*Journal of Financial Economics*, 2019),
− Note: This paper subsumes parts of two separate working papers: Jegadeesh and Noh (2015) and Pukthuanthong, Roll, and Wang (2018)

Illiquidity and Stock Returns - II: Cross-section and Time-series Effects, with Y. Amihud (*Review of Financial Studies*, *forthcoming*),

WORKING PAPERS

The Pricing of the Illiquidity Factor's Conditional Risk with Time-varying Premium, with Y. Amihud,

Imprecise and Informative: Lessons from Market Reactions to Imprecise Disclosure, with J.A. Cookson and S.K. Moon

Industry Networks and the Speed of Information Flow

Information in CEOs' Facial Expressions: A First Look, with N. Jegadeesh and J. Zhao

Testing Asset Pricing Models with Liquidity Risk using Time-varying Betas, with T. Chordia, J. Shanken, and A. Subrahmanyam,

CONFERENCE PRESENTATIONS AND INVITED SEMINARS

2020: AFA Annual Meeting (paper), Eastern FA Annual Meeting (paper & discussion), Future of Financial Information (FFI) conference (paper, scheduled),* FMA Annual Meeting (two papers, scheduled)
2019: MFA Annual Conference (paper), KAIST, CICF (paper), APAD (paper), FMA Annual Meeting (paper, discussion, & session chair), SungKyunKwan University, CAFM Annual Meeting (paper & discussion)
2018: AFA Annual Meeting (paper), MFA Annual Conference (paper),* Ohio University, International Industrial Organization Conference (IIOC) (paper),* CICF (paper), NFA Annual Meeting (paper), FMA Annual Meeting (discussion), Korea University
2017: MFA Annual Conference (paper & session chair) and NFA Annual Meeting (paper)*
2016: Korea Advanced Institute of Science and Technology (KAIST), European FA Annual Meeting (discussion), Yonsei University
2015: Syracuse University, Case Western Reserve University, Purdue University, Tulane University, University at Buffalo - SUNY, Virginia Tech, SFS Cavalcade (discussion), NFA Annual Meeting (paper)
2014: FMA Annual Meeting (paper), Texas Christian University, NBER Microstructure Conference (discussion)
(* denotes presentations by co-authors)

PROFESSIONAL ACTIVITIES

1. Associated Editor (Finance): *Journal of Derivatives and Quantitative Studies* (formerly, *Korean Journal of Futures and Options*),

2. Journal Referee (Finance): *Asia-Pacific Journal of Financial Studies*, *Journal of Banking and Finance*, *Journal of Credit Risk*, *Journal of Empirical Finance*, *Journal of Financial Economics*, *Journal of Financial Markets*, *Journal of Financial Research*, *Management Science*, *The Financial Review*, *Quarterly Journal of Finance*, *Quarterly Review of Economics and Finance*, *Hong Kong Research Grants Council*

3. Journal Referee (Engineering): *IEEE Transactions on Medical Imaging, IEEE Transactions on Signal Processing, IEEE Signal Processing Letters*, *International Journal of Imaging Systems Technology*

4. Department/School Service: Faculty recruitment committee (2016, 2017), Seminar organizer (2016 ∼ 2019), Appointment committee untenured observer (2019 ∼ 2020)

5. Program/Review Committee: FMA Annual Meeting (2019, 2020), CAFM Annual Meeting (2019), Eastern FA Annual Meeting (2020)

TEACHING

1. Case Western Reserve University, Weatherhead School of Management, Assistant Professor,
– MSFI 429: Investment Management (MSM-Finance), Spring 2016-2020
– MSFI 470: Financial Models using Big Data (MSM-Finance), Spring 2017
– BAFI 356: Investments (Undergraduate), Spring 2016, 2018

2. University of Michigan, Department of EECS, Graduate Student Instructor,
– Digital Signal Processing (Undergraduate)
– Winner of Outstanding Graduate Student Instructor Award in 2008

AWARDS, GRANTS, AND HONORS

The Shinhan Bank & KAFA Young Scholar Award, Korea America Finance Association (KAFA), 2019

Semifinalist, Best Paper Award in Investments, Financial Management Association, 2019

The Financial News & KAFA Top-Journal Paper Award, Korea America Finance Association (KAFA), 2018

Department of Energy Grant (DE-EE0008114, Co-Principal Investigator with Anurag Gupta at CWRU, Total of $600,000), A New Tranched Financial Structure for Hard Technologies in Energy, Oct., 2017 ∼ Sep., 2020

Travel Award for Korean Ph.D. Students in Economics, Korea America Economic Association (KAEA), 2015

The Shinhan Bank & KAFA Scholarship for Ph.D. Students, Korea America Finance Association (KAFA), 2014

George J. Benston Scholar Award, Goizueta Business School, Emory University, 2014
− First recipient and one Ph.D. student is chosen each year in Finance and Accounting

Goizueta Fellowship, Goizueta Business School, Emory University, 2014

Sheth Foundation Dissertation Research Support Fellowship, Goizueta Business School, Emory University, 2013

American Finance Association (AFA) Travel Grant, 2013

Graduate Fellowship, Goizueta Business School, Emory University, 2009-2012

Distinguished Academic Achievement Award, College of Engineering, University of Michigan, 2008
− Two Ph.D. graduates in EECS were selected based on academic performance

Outstanding Graduate Student Instructor (GSI) Award, College of Engineering, University of Michigan, 2008
− Five student instructors were awarded among all GSIs (>100) in CoE
− Awarded by American Society for Engineering Education (ASEE)

Rackham Travel Grant, University of Michigan, 2005-2007

Reithmiller Fellowship, EECS, University of Michigan, 2004-2006

Korean Government Fellowship for Study Abroad, Ministry of Information and Communication, 2003-2005

Scholarship for Outstanding Academic Performance, School of EE, Seoul National University, 2002-2003

SELECTED PUBLICATIONS IN SIGNAL/IMAGE PROCESSING

Statistical Sinogram Restoration in Dual-Energy CT for PET Attenuation Correction, with J. Fessler and P. Kinahan, *IEEE Transactions on Medical Imaging*, 2009

Rician Distributed FMRI: Asymptotic Power Analysis and Cramer-Rao Lower Bounds, with V. Solo, *IEEE Transactions on Signal Processing*, 2011

Space-Time Separability in FMRI: Asymptotic Power Analysis and Cramer-Rao Lower Bounds, with V. Solo, *IEEE Transactions on Signal Processing*, 2013

TECHNICAL SKILLS

- Software: SAS, MATLAB, STATA, R, PERL, C/C++, JAVA,
- Operating System: UNIX, LINUX, MS Window,

Last updated: April, 2020