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, Textual Analysis, and Machine Learning

PUBLICATIONS (*authors in alphabetical order*)

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*, 2021)

The Pricing of the Illiquidity Factor's Conditional Risk with Time-varying Premium, with Y. Amihud, (*Journal of Financial Markets*, 2021 − Lead article)

Executives' Blaming External Factors and Market Reactions: Evidence from Earnings Conference Calls, with D. Zhou,
(*Journal of Banking and Finance*, 2022)

WORKING PAPERS (*authors in alphabetical order*)

Speculative and Informative: Lessons from Market Reactions to Speculation Cues, with J.A. Cookson, and S.K. Moon,

Do the New Information Releases Mitigate Stock Mispricing?, with T. Chordia and B. Miao,

Do Hedge Funds Possess High-frequency Information Processing Skills?, with V. Agarwal, K. Chung, and S. Huh,

Industry Networks and the Speed of Information Flow, Single-authored,

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

CONFERENCE PRESENTATIONS AND INVITED SEMINARS

2022: AFA (paper)
2021: Swiss Society for Financial Market Research Conference (paper),* Eastern FA (paper, discussion, & session chair), APAD (paper), NFA (session chair), FMA (paper & discussion), CAFM (paper & discussion), Global AI Finance Research Conference (paper)
2020: AFA (paper), Future of Financial Information (FFI) conference (paper),* SEC (DERA),* APAD (two papers), NFA (paper), SungKyunKwan University, FMA (two papers, two discussions, & session chair), CAFM (paper), NBER Big Data and Security Markets Conference (paper)
2019: MFA (paper), KAIST, CICF (paper), APAD (paper), FMA (paper, discussion, & session chair), CAFM (paper & discussion), SungKyunKwan University
2018: AFA (paper), MFA (paper),* Ohio University, International Industrial Organization Conference (IIOC) (paper),* CICF (paper), NFA (paper), FMA (discussion), Korea University
2017: MFA (paper & session chair), NFA (paper)*
2016: KAIST, European FA (discussion), Yonsei University
2015: Syracuse University, Case Western Reserve University, Purdue University, Tulane University, University at Buffalo - SUNY, Virginia Tech, SFS Cavalcade (discussion), NFA (paper)
2014: FMA (paper), Texas Christian University, NBER Microstructure Conference (paper* & discussion)
(* denotes presentations by co-authors)

PROFESSIONAL ACTIVITIES

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

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

3. Department/School Service: Faculty recruitment committee (2016, 2017), Seminar organizer (2016 ∼ 2019), Appointment committee untenured observer (2019 ∼ 2020), Coordinator for research databases and software (2019 ∼ Present)

4. Program/Review Committee: FMA Annual Meeting (2019 ∼ Present), CAFM Annual Meeting (2019 ∼ Present), Eastern FA Annual Meeting (2020, 2021)

5. Association Service: Executive board member for KAFA (2020 ∼ 2023)

TEACHING

1. Case Western Reserve University, Weatherhead School of Management, Assistant Professor,
− MS-FINTECH: Algorithmic Trading (Master of Science in FinTeach), Spring 2023
− FNCE (MSFI) 429: Investment Management (Master of Finance & MBA), Spring 2016 ∼ Present
− FNCE (MSFI) 470: Financial Models using Big Data (Master of 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 Research Grant (DE-EE0008114, Co-Principal Investigator with A. Gupta at CWRU, Total of $600,000), A New Tranched Financial Structure for Hard Technologies in Energy, Oct., 2017 ∼ Present

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

- Computing Tools: SAS, MATLAB, STATA, R, Python, C/C++,

Last updated: January, 2022