

Joon Woo Bae

May 28, 2019

Weatherhead School of Management

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ACADEMIC POSITIONS *Assistant Professor of Banking and Finance* 2017 - Present
Weatherhead School of Management - Case Western Reserve University

EDUCATION *PhD in Finance* 2011 - 2017
Rotman School of Management - University of Toronto

Master of Financial Economics 2009 - 2010
Department of Economics - University of Toronto

Bachelor of Commerce 2005 - 2009
Rotman School of Management - University of Toronto

RESEARCH INTERESTS *International Finance*
• International Asset Pricing
• Foreign Exchange Market
• International Asset Management

PUBLICATIONS The best of both worlds: Accessing emerging economies via developed markets (*with R.Elkamhi and M.Simutin*)
• *Forthcoming, Journal of Finance*

RESEARCH PAPERS Gravity in International Equity Markets (*Job Market Paper*)
Global Equity Correlation in International Markets (*with R.Elkamhi*)
• *Revise and Resubmit, Management Science*

WORK IN PROGRESS Carry the BAT (*with H.Huang*)
FOREXS (*with Z.Da and V.Zurita*)
Labor market network and stock returns (*with A.Sharifkhani and X.Zhao*)

TEACHING EXPERIENCE Weatherhead School of Management - Case Western Reserve University
• Financial Models Using Big Data (MSFI 470) 2017 - Present
• Fixed Income Markets and Their Derivatives (BAFI/MSFI 431) 2017 - Present

Rotman School of Management - University of Toronto
• Capital Market Theory (RSM 332) Summer 2015

Rotman School of Management - University of Toronto
Teaching Assistant 2012 - 2015
• MBA: Risk Modeling and Trading Strategies
• Master of Finance: Forecasting Risks and Opportunities for Financial Securities
• Undergraduate: Risk Management for Financial Managers

INDUSTRY EXPERIENCE *Research Analyst* 2010 - 2012
University of Toronto Asset Management (UTAM)

HONORS AWARDS

- Canadian Securities Institute Research Foundation PhD Scholarship 2016
- Doctoral Completion Award, University of Toronto 2016
- The Harvey Rorke Financial Foundation PhD Fellowship 2014, 2015
- Capital Market Institute Graduate Fellowship 2011, 2012, 2013
- Master of Financial Economics Bursary 2009
- Director's Award in Academic Excellence Top 1% 2009
- The Regents In-Course Scholarship 2006, 2008
- The Martin R. Lindsay Memorial Scholarship 2008
- The E.W. Bickle Scholarship 2007
- Graduate Honour List: B.Comm and MFE 2009, 2010

PRESENTATIONS

Global Equity Correlation in International Markets
(previously circulated: *Global Equity Correlation in FX Carry and Momentum Trades*)

- University of Toronto, Canada (2014)
- Trans-Atlantic Doctoral Conference (LBS), London, UK (2015)
- RMI Annual Risk Management Conference (NUS-RMI), Singapore (2015)
- Financial Management Association Conference, Orlando, USA (2015)
- China International Conference in Finance, Xiamen, China (2016)
- Northern Finance Association Conference, Mont Tremblant, Canada (2016)

The best of both worlds: Accessing emerging economies via developed markets

- Concordia University*, McMaster University*, SKK University*, Southern Methodist University*, University of Oklahoma*, University of Alberta*, Alliance Bernstein Quantitative Research conference* (presented by co-authors)
- University of Toronto, Canada (2014)
- China International Conference in Finance, Xiamen, China (2016)
- Northern Finance Association Conference, Mont Tremblant, Canada (2016)

PROFESSIONAL ACTIVITIES *Referee*

- Financial Management (1)
- Emerging Market Review (1)
- Journal of Empirical Finance (2)

OTHER INFORMATION *CITIZENSHIP*

- Canadian

LANGUAGES

- Korean (Mother Tongue), English (Fluent)

SOFTWARE

- MATLAB, SAS, STATA, R, L^AT_EX

PROFESSIONAL QUALIFICATIONS

- Chartered Financial Analyst (CFA): Passed all exams required (2009 - 2011)
- Financial Risk Manager (FRM): Passed all exams required (2008)

**DISSERTATION
COMMITTEE**

Redouane Elkamhi (co-chair)
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