March, 2023

Anson T. Y. Ho

CONTACT INFORMATION

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EMPLOYMENT

Date	Position	Institution
07/2020 – current	Assistant Professor	Toronto Metropolitan University (formerly Ryerson University)
07/2020 – current	External Academic Consultant	Bank of Canada Financial System Research Centre
01/2017 – 06/2020	Senior Economist	Bank of Canada
08/2011 – 12/2016	Assistant Professor	Kansas State University
08/2008 – 07/2011	Research Assistant	Iowa Electronic health Markets (IEhM)
08/2006 – 07/2008	Teaching Assistant/Instructor	University of Iowa

RESEARCH INTERESTS

Consumer Finance, Housing, Macroeconomics, Applied Econometrics, Big Data Analysis

COMPUTER SKILLS

STATA, **R**, Python, Apache Spark, Fortran, MATLAB, MPI, OpenMP, LaTeX, Microsoft Office

EDUCATION

Degree	Field	Institution	Year
Ph.D.	Economics	The University of Iowa	2011
B.A. (high distinction)	Economics	Indiana University	2006
B.S. (high distinction)	Finance	Indiana University	2006

PUBLICATION

"We Didn't Start the Fire: Effects of a Natural Disaster on Consumers' Financial Distress," with Kim P. Huynh, David T. Jacho-Chávez and Geneviève Vallée, *Journal of Environmental Economics and Management*, vol. 119, May 2023.

"A Flexible Framework for Intervention Analysis Applied to Credit-Card Usage during the Coronavirus Pandemic,"with Lealand Morin, Harry J. Paarsch and Kim P. Huynh, *International Journal of Forecasting*, vol. 38(3), Pages 1129-1157, July–September 2022.

"Estimating Social Effects in a Multilayered Linear-in-Means Model with Network Data," with Alexandra Manta, Kim P. Huynh and David T. Jacho-Chávez. *Statistics & Probability Letters*, vol. 183, April, 2022.

"Consumer Credit Usage in Canada during the Coronavirus Pandemic," with Lealand Morin, Harry J. Paarsch and Kim P. Huynh. *Canadian Journal of Economics*, vol. 55, pages 88-114, February, 2022.

"Interconnectedness through the Lens of Consumer Credit Markets," *The Econometrics of Networks (Advances in Econometrics, Vol. 42)*, Emerald Publishing Limited, pages 315-333, October, 2020.

"Econometrics Pedagogy and Cloud Computing: Training the Next Generation of Economists and Data Scientists," with Danielle V. Handel, Kim P. Huynh, David T. Jacho-Chávez and Carson H. Rea. *Journal of Econometric Methods*, vol. 10(1), pages 89-102, October, 2020.

"Data Science in Stata 16: Frames, Lasso, and Python Integration," with Kim P. Huynh, David T. Jacho-Chávez and Diego Rojas-Baez. *Journal of Statistical Software*, vol. 98, pages 1-9, May, 2021.

"Productivity, Reallocation, and Distortions: Evidence from Firm-Level Data," with Kim P. Huynh and David T. Jacho-Chávez. *Economiá – Journal of LACEA*, vol. 20(1), pages 83-110, October 2019.

"Using Nonparametric Copulas to Measure Crude Oil Price Co-movements," with Kim P. Huynh and David T. Jacho-Chávez. *Energy Economics*, vol. 82, Pages 211-223, August 2019.

"Tax-deferred Saving Accounts: Heterogeneity and Policy Reforms," *European Economic Review*, vol. 97, pages 26-41, August 2017.

"Prediction Market for Disease Surveillance: A Case Study of Influenza Activity," with Philip M. Polgreen and Tim Prendergast. *Journal of Prediction Markets*, vol. 10(1), pages 68-82, October 2016.

"Analysing Labour Productivity in Ecuador," with German Cubas, Kim P. Huynh and David T. Jacho-Chávez. Chapter 7, pp. 109-117 in *Productivity and Efficiency Analysis*, Springer Proceedings in Business and Economics, 2016.

"Flexible Estimation of Copulas: An Application to the U.S. Housing Crisis," with Kim P. Huynh and David T. Jacho-Chávez. *Journal of Applied Econometrics*, vol. 31(3), pages 603-610, April 2016.

"crs: A Package for Nonparametric Spline Estimation in R," with Kim P. Huynh and David T. Jacho-Chávez. *Journal of Applied Econometrics*, vol. 29(2), pages 348-352, March 2014.

"npRmpi: A Package for Parallel Distributed Kernel Estimation in R," with Kim P. Huynh and David T. Jacho-Chávez. *Journal of Applied Econometrics*, vol. 26(2), pages 344-349, March 2011.

"A Prediction Market for H5N1 Influenza Compared to Statistical Forecasting Model," Anson T. Y. Ho, Forrest D. Nelson, George R. Neumann, Phillip M. Polgreen. *Emerging Health Threats Journal*, 4s:29.

"Using a prediction market to forecast dengue fever activity in the U.S.," Tara Kirk Sell, Crystal Franco, Anson T. Y. Ho, Phillip M. Polgreen. *Emerging Health Threats Journal*, 4:s148.

"Changes in the spatial distribution of syphilis," Sean Tolentino, Sriram Pemmaraju, Philip Polgreen, Anson T. Y. Ho, Mauricio Monsalve, Alberto Segre. *Emerging Health Threats Journal* 2011, 4: 11093.

"Electronic Health Markets Predict Spread of Dengue in U.S.," Crystal Franco, Tara Kirk Sell, Anson T. Y. Ho, Phillip M. Polgreen, *The Clinicians' Biosecurity Network (CBN) Report*, UPMC Center for Biosecurity, Nov 2010.

WORKING PAPERS/WORK-IN-PROGRESS

"Don't Lend So Close to Me: Payday Lending Spillover Effects on Formal Credit," with Sheisha Kulkarni, Sahil Raina and Barry Scholnick, working paper.

"The Impacts of Mortgage Policy Reforms on Households' Life-cycle Housing Decisions," working paper.

"Housing and Tax-deferred Retirement Accounts," with Jie Zhou, working paper.

"The Optimal Early-Withdrawal Penalty on Tax-deferred Saving Accounts," working paper.

POLICY PUBLICATION

"Home Equity Extraction and Household Spending in Canada," with Mikael Khan, Monica Mow, and Brian Peterson, *Bank of Canada Staff Analytical Note* 2019-27, September 2019.

"Household indebtedness risks in the wake of COVID-19," with Olga Bilyk, Mikael Khan, and Geneviève Vallée, *Bank of Canada Staff Analytical Note* 2020-8, June 2020.

SERVICES

Referee for: European Economic Review, Journal of Economic Dynamics and Control, Macroeconomic Dynamics, Public Finance Review, Journal of Applied Econometrics, Review of World Economics, Energy Economics, SN Business & Economics.

PRESENTATIONS

2022: 56th Annual Conference of the Canadian Economic Association, Ottawa, Canada; 2022 Society for Economic Measurement Conference, Alberta, Canada.

2021: EC^2 Conference: Econometrics of Climate, Energy, and Resources, Aarhus, Denmark.

2020: Ryerson University, Canada.

2019: Computing Platforms for Big Data and Machine Learning by Bank of Italy and BIS; Ryerson University, Canada; 53rd Annual Conference of the Canadian Economic Association, Banff, Canada; 34th Congress of the European Economic Association, Manchester, UK.

2018: 33rd Congress of the European Economic Association, Cologne, Germany; Sveriges Riksbank, Sweden; Latin American Meeting of the Econometric Society, Guayaquil, Ecuador.

2017: Asian Meeting of the Econometric Society, Hong Kong; European Meeting of the Econometric Society, Lisbon, Portugal.

2016: 50th Annual Conference of the Canadian Economic Association, Ottawa, Canada; 9th North American Productivity Workshop, Quebec City, Canada; 2016 Asian Meeting of the Econometric Society, Kyoto, Japan; Conference on Real Estate and Financial Stability, Hong Kong.

2015: West Illinois University, IL; Quantitative Society for Pensions and Saving, Logan, UT; The 11th World Congress of the Econometric Society, Montreal, Canada.

2014: Emory University, GA; Quantitative Society for Pensions and Saving, Logan, UT; 48th Annual Conference of the Canadian Economic Association, Vancouver, Canada; 8th North American Productivity Workshop, Ottawa, Canada; Netspar International Pension Workshop, Venice, Italy; 14th Society for the Advancement of Economic Theory, Tokyo, Japan; Lakehead University, Canada; The University of Winnipeg, Canada.

2013: 47th Annual Conference of the Canadian Economic Association, Montreal, Canada; 2013 Asian Meeting of the Econometric Society, Singapore; Lingnan University, Hong Kong.

2012: Bank of Canada, Canada; 46th Annual Conference of the Canadian Economic Association, Calgary, Canada; 4th Biennial Conference of the American Society of Health Economists, Minneapolis, MN.

2011: Allied Social Science Associations Annual Meeting, Denver, CO; Netspar International Pension Workshop, Amsterdam, the Netherlands; Kansas State University, KS; Midwest Macroeconomics Meetings, Nashville, TN; 17th International Conference on Computing in Economics and Finance, San Francisco, CA; 2011 Asian Meeting of the Econometric Society, Seoul, South Korea; 26th Congress of the European Economic Association, Oslo, Norway.

2010: Midwest Macroeconomics Meetings, East Lansing, MI; 44th Annual Conference of the Canadian Economic Association, Quebec City, Canada; 6th North American Productivity Workshop, Houston, TX; University of Northern Iowa, IA; 10th Comparative Analysis of Enterprise Data Conference, London, United Kingdom; 9th International Society for Disease Surveillance Annual Conference, Park City, UT.

TEACHING EXPERIENCE

Graduate level: Quantitative Macroeconomics; Macroeconomic Theory 2 (PhD core)
Undergraduate level: Principles of Macroeconomics; Intermediate Macroeconomics; Real Estate Research Methods; Real Estate Economics

External Research Funding

SSHRC Insight Grants 2022, Co-applicant, $149,500

SSHRC Partnership Engage Grants 2022, Collaborator, $25,000

HONORS, SCHOLARSHIPS, AND AWARDS

Ted Rogers School of Management Research Recognition Award, Ryerson University, 2020/21

Ted Rogers School of Management Matching Funds Grant, Ryerson University, 2021

Faculty Enhancement Program Award, Kansas State University, 2013

Benjamin M. Friedman Travel Award, Omicron Delta Epsilon, 2011

US Census Bureau Funding for the 10th Comparative Analysis of Enterprise Data Conference, 2010

Institute on Computational Economics Fellow, jointly sponsored by the University of Chicago and Argonne National Laboratory, August 2009

Graduate Student Senate Travel Funds Award, University of Iowa, 2010, 2011

Department Fellowship, University of Iowa, Summer 2007, 2010 - 2011

James E. Moffat Scholarship Recognition Award, Indiana University, 2006

REFERENCES

References available upon request.