Curriculum Vitae

JERRY C.
(SONGYEN CHEN)

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▶ CONTACT INFORMATION

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▶ EDUCATION

Ph.D. in Finance, National Taiwan University (NTU)	2026 (expected)
Ph.D. in Statistics, National Chengchi University (NCCU)	2026 (expected)
MS. in Mathematics, National Chengchi University (NCCU)	
BA. in Economics, National Taiwan University (NTU)	

▶ RESEARCH INTERESTS

Finance

Stochastic Finance, Financial Risk Measures, Empirical Asset Pricing, FinTech, Financial Econometrics

Probability & Statistics

Probability Theory and Stochastic Processes, Mathematical Statistics, Econometric Theory, Modern Machine Learning

• Specialized Topics

Nonparametrics and Semiparametrics, Functional Time Series, High-dimensional Time Series, Dependent Data, High-frequency and Mixed-frequency Data

▶ TEACHING EXPERIENCES

Teaching Assistant

(grad) Econometrics I & II (NTU.fin, 2020-2026)

(grad) Statistical Machine Learning (NCCU.stat, 2024)

(grad) Advanced Mathematical Statistics I & II (NCCU.stat, 2019-2023)

(grad) Time Series Analysis (NCCU.stat, 2021)

(under) Econometric Methods (NTU.fin, 2023-2026)

(under) Mathematical Statistics I & II (NCCU.stat, 2023-2024)

(under) Linear Algebra (NCCU.stat, 2019-2020)

(under) Others: Calculus, Linear Algebra, Probability, Statistics (NCCU.math)

▶ COMPUTER SKILLS

Computation Familiar with: Python, Matlab, R/S-Plus, C++, Maple.

Typesetting: LaTeX

▶ LANGUAGES

Chinese (native), English

▶ HONORS AND AWARDS

Zhuozheng Excellent Doctoral Scholarship (卓政優秀博士獎學金, 2019-2023)

Ministry of Science and Technology Excellent Doctoral Scholarship (科技部優秀博士獎學金, 2019-2023)

Bank of Asia Scholarship (亞細亞銀行獎學金, 2022-2023)

Taiwan Advanced Nanotech PhD Scholarship (圓點奈米科技博士獎學金, 2023)

▶ ACADEMIC ARTICLES

Unpublished Manuscripts

- *A Unified Misspecification-robust Debiased Learning Framework for High-dimensional Dependent Time Series (with T.-M. Huang, 2023)*
- *Optimal Model Averaging for High-dimensional Predictive Generalized Quantile Regres-*

sion with

an Application to VaR Forecasts

- *A Functional Stochastic Volatility Correlated Jump Model with Application to High-frequency Financial Data (with T.-M. Huang, 2021)*
- *On Minimax Rates of Convergence for Mixing Dependent Functional Time Series Regressions (with T.-M. Huang, 2021)*
- *A Self-normalized Large Deviation for Poisson Randomly-indexed Branching Processes (2020)*
- *On Self-normalized Central Limit Theorems for Compound Poisson Processes under Infinite Variances (with L.-C. Chen, 2019)*

Work in Progress

- *A New Martingale-difference Correlation Test of Conditional Independences for Dependent Data (with T.-M. Huang, 2024+)*
- *VaR-VAR Decompositions of Stock Returns (with I.-H.E. Chiang, 2024+)*
- *A Generalized Spectral Screening for High-dimensional Time Series (with Y.-T. Chen, 2024+)*
- *Out-of-sample Dynamic Equity Premium Forecasts: To Target or Not To Target ? (with Y.-T. Chen & K. Vincent, 2024+)*

▶ REFERENCES

Yi-Ting Chen
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Professor of Finance
National Taiwan University
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