

# *Curriculum Vitae*

**JERRY C.  
(SONGYEN CHEN)**

Version: 2024/2

## ► CONTACT INFORMATION

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## ► EDUCATION

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Ph.D. in Finance, National Taiwan University (NTU) ongoing

Ph.D. in Statistics, National Chengchi University (NCCU) ongoing

MS. in Mathematics, National Chengchi University (NCCU)

BA. in Economics, National Taiwan University (NTU)

## ► RESEARCH INTERESTS

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### **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

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### Teaching Assistant

- (grad) Econometrics I & II (NTU.fin, 2020-2025)
- (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, 2023-2025)
- (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

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

Typesetting:  $\text{\LaTeX}$

## ► LANGUAGES

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Chinese (native), English

## ► HONORS AND AWARDS

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Zhuozheng Excellent Doctoral Scholarship (政大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

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### Unpublished Manuscripts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 Quantile Regression with*

*an Application to VaR Forecasts (with Y.-T. Chen, 2023)*

- *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**

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