Curriculum Vitae

JERRY C.
(SONGYEN CHEN)

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▶ CONTACT INFORMATION

Email: xchen.ntu@gmail.com
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▶ EDUCATION

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

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, 2020-2025)

(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

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

Typesetting: LaTeX

▶ LANGUAGES

Chinese (native), English

▶ HONORS AND AWARDS

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

Unpublished Manuscripts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+)*
