XIAN-JI KUANG

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PROFESSIONAL EXPERIENCE

2024 - present   Assistant Professor of Finance, National Changhua University of Education

EDUCATION

National Chengchi University
Ph.D. in Money and Banking   2019 - 2023
National Chiao Tung University
M.S. in Statistics   2014 - 2016
Soochow University
B.A. in Financial Engineering and Actuarial Mathematics   2010 - 2014

RESEARCH INTERESTS

Empirical Asset Pricing, Machine Learning in Asset Pricing, FinTech, Financial Engineering, High-Dimensional Data Analysis

PUBLICATIONS

1. **Intelligent Portfolio Construction via News Sentiment Analysis,** with Ming-Chin Hung, Ping-Hung Hsia, Shih-Kuei Lin
   - ♦ *International Review of Economics and Finance* (2024)
2. **Portfolio Allocation with Dynamic Risk Preferences via Reinforcement Learning,** with Ting-Fu Chen, Szu-Lang Liao, Shih-Kuei Lin
   - ♦ *Computational Economics* (2023)
3. **Optimal Structure of an Expected Loss Credit Rating Model,** with Cheng-To Lin, Ming-Chun Jian, Shih-Kuei Lin
   - ♦ *Applied Economics* (2024)
4. **Does Variance Risk Premium Predict Expected Returns?,** with Yueh-Hua Hsu, Alan Chang, Shih-Kuei Lin
   - ♦ *Applied Economics Letters* (2023)

WORKING PAPERS

1. **Good Jump and Bad Jump Risk Matters: Evidence from S&P500 Returns and Options,** with Hsing-Hua Chang, Hung-Wen Cheng, Shih-Kuei Lin, Pai-Ta Shih

♦ Presentation: STSC, TRIA

SEMINARS AND CONFERENCES

2024 STSC

2023 TRIA, STSC, International Conference on Finance and Management

2022 TRIA-FeAT, STSC

2021 STSC

HONORS AND AWARDS

2023   112 年度博士論文獎(獎勵博士候選人撰寫博士論文)

2019   108 年度國科會補助大學校院培育優秀博士生

TEACHING EXPERIENCE

National Changhua University of Education
- Financial Big Data Analysis and Data Mining (Master Level), Spring 2024
  - ✓ Evaluation: 4.95/5.0 (2024)
- Machine Learning and Financial Data Analysis (Undergraduate Level), Spring 2024
  - ✓ Evaluation: 4.90/5.0 (2024)
- Business Application Software (Undergraduate Level), Spring 2024
  - ✓ Evaluation: 4.73/5.0 (2024)
- Financial Machine Learning (Master Level), Fall 2024
  - ✓ Evaluation: /5.0 (2024)
- Financial Technology (Undergraduate Level), Fall 2024
  - ✓ Evaluation: /5.0 (2024)
- Introduction to Computer Science (Undergraduate Level), Fall 2024
  - ✓ Evaluation: /5.0 (2024)

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