

# XIAN-JI KUANG

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## PROFESSIONAL EXPERIENCE

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

## EDUCATION

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**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

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

## PUBLICATIONS

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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

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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

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2024 STSC  
2023 TRIA, STSC, International Conference on Finance and Management  
2022 TRIA-FeAT, STSC  
2021 STSC

## HONORS AND AWARDS

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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

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### 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)

Last updated: August, 2024