

CHEUNG Ying Lun (張應麟)

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<https://cheungyinglun.github.io/>

EMPLOYMENT

Capital University of Economics and Business 2019 - Present
Assistant Professor

Goethe University Frankfurt 2016-2019
Research Assistant

EDUCATION

Goethe University Frankfurt 2013 - 2019
Ph.D., Finance

· Supervisors: *Prof. Michael Binder, Prof. Dr. Uwe Hassler*

Massachusetts Institute of Technology 2018
Visiting Graduate Student

· Supervisors: *Prof. Andrew W. Lo*

Hong Kong University of Science and Technology 2010 - 2013
BSc, Quantitative Finance

RESEARCH INTERESTS

Big Data Econometrics, High-dimensional Factor Model, Empirical Asset Pricing

WORKING PAPERS

Sieve Estimation of Time-varying Factor Models: The Conditional CAPM Revisited

Long Memory Factor Model: On the Estimation of Factor Memory

Discontinuity of Fully Extended (Local) Whittle Estimation
(with Uwe HASSLER)

International Financial Integration and Output Growth
(with Michael BINDER, Georgios GEORGIADIS and Sunil SHARMA)

WORKS IN PROGRESS

Long-Run Risks with Long Memory
(with Yangming BAO)

Estimation and Identification of Matrix-Valued Factor Models: A 2DPCA Approach
Forecasting Vast Realized Covariance Matrices

TEACHING EXPERIENCE

Capital University of Economics and Business Fall 2019

· Financial Econometrics, Bachelor level

CONFERENCE PRESENTATIONS

Econometric Society European Winter Meeting 2018	Dec 2018
Midwest Econometrics Group Meeting 2018	Oct 2018
2018 IAAE Annual Conference	Jun 2018
2018 North American Meeting of the Econometric Society	Jun 2018
24th International Panel Data Conference	Jun 2018
2018 China Meeting of the Econometric Society	Jun 2018
14th International Symposium on Econometric Theory and Applications	May 2018
28th (EC) ² Conference on Time-varying Parameter Models	Dec 2017
3rd Vienna Time Series Workshop	Jun 2017
6th Rhenish Multivariate Time Series Econometrics (RMSE) Meeting	Mar 2017

SCHOLARSHIPS AND AWARDS

Scholarship	BOC Charitable Foundation - HKUST Scholarship, HKSUT	May 2012
	Li & Fung Scholarship, Victor and William Fund Foundation	June 2011
	C. H. Chan Scholarship	January 2011
	JUPAS Scholarship, HKUST	November 2010
Sponsorship	Forschungstopf travel grant	2017-2018
	Travel Sponsorship - IROP, HKUST	June 2012
Student award	Best First Year Ph.D. Students (Shared Prize)	December 2014
	Academic Achievement Medal	August 2013