

Hui-Ching Chuang

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EXPERIENCE

National Taipei University, Department of Statistics, Taiwan

Associate Professor

Feb. 2024 – present

Yuan Ze University, Discipline of Finance, College of Management, Taiwan

Assistant Professor, Associate Professor

Aug. 2012 – Jan. 2024

National Taiwan University, Department of Finance, Taiwan

Adjunct Instructor

Sep. 2011 – Jun. 2012

EDUCATION

National Taiwan University, Taipei, Taiwan

BA in Economics

Sep. 1997 – Jun. 2001

MA in Economics

Sep. 2002 – Jun. 2004

Ph.D in Finance

Sep. 2005 – Jun. 2012

Dissertation: Predicting Defaults with Intensity Model: Methods and Empirical Evidences.

National University of Singapore, Singapore

Visiting Student, Risk Management Institute

Aug. 2009 – Jul. 2010

WORKING PAPERS

Hui-Ching Chuang, Po-Hsuan Hsu, You-Na Lee, John J. Walsh. What Share of Patents Is Commercialized?

Hui-Ching Chuang, Po-Hsuan Hsu, Chung-Ming Kuan, Jui-Chung Yang. Limitation of Firm Fixed Effects Models and the Missing R&D-Patent Relation: New Methods and Evidence.

Hui-Ching Chuang, O-Chia Chuang, Zaichao Du, and Zhenhong Huang. (Lasso) VAR for Expectiles.

Hui-Ching Chuang and Chung-Ming Kuan. Machine Learning in Hedge Fund Classification: Systematic vs. Discretionary Strategies and Their Performance Implications.

PUBLICATIONS

Jui-Chung Yang, Hui-Ching Chuang, and Chung-Ming Kuan (2020). Double Machine Learning with Gradient Boosting and Its Application to the Big N Audit Quality Effect. *Journal of Econometrics*, 216 (1), 268-283.

O-Chia Chuang, Hui-Ching Chuang, Zixuan Wang, and Jin Xu (2024). Profitability of Technical Trading Rules in the Chinese Stock Market. *Pacific-Basin Finance Journal*, 84, 102278.

Yin-Siang Huang, Hui-Ching Chuang, Iftekhar Hasan, and Chih-Yung Lin (2024). Search symbols, trading performance, and investor participation. *International Review of Economics and Finance*, 92, 380-393.

Hui-Ching Chuang and Jauer Chen (2023). Exploring Industry-Distress Effects on Loan Recovery: A Double Machine Learning Approach for Quantiles. *Econometrics*, 11, 6.

Hui-Ching Chuang and Jui-Chung Yang (2022). Dynamic Panel Data Estimators in Leverage Adjustments Model. *Advances in Financial Planning and Forecast*, 10, 67-111.

Yin-Siang Huang, Hui-Ching Chuang, Iftekhar Hasan, and Chih-Yung Lin (2021). The Effect of Language on Investing: Evidence from Searches in Chinese versus English. *Pacific-Basin Finance Journal*, 67, 101553.

Hui-Ching Chuang and Chung-Ming Kuan (2020). Identifying and Assessing Superior Mutual Funds: An Application of the New Stepwise Data-Snooping-Bias Free Test. *Review of Securities and Futures Markets*, 32 (1), 1-32. (RSFM Best Paper Award)

Hui-Ching Chuang and Chung-Ming Kuan (2010). Testing the Performance of Taiwan Mutual Funds Based on the Tests without Data Snooping Bias. *Review of Securities and Futures Markets*, 22 (3), 181-206. (RSFM Best Paper Award. UMC Management Paper Award)

AWARDS AND FELLOWSHIPS

Best Paper Award, Review of Securities and Futures Markets. (2011, 2021)

Fubon Best Paper Award, International Conference of Taiwan Finance Association. (2018)

The 2nd UMC Management Paper Award. (2012)

Grants for Graduate Student Study Aboard Program, National Science Council, Taiwan. (2009)

The 2009 Student Travelling Grant, American Finance Association. (2009)

CONFERENCES AND SEMINARS

2024: The 2024 UC Davis-FMA Napa Finance Conference, Napa Valley, CA, USA. The 2024 Asia-Pacific Conference, Seoul, South Korea. The SFS Cavalcade Asia-Pacific 2024, Seoul, South Korea. The 2024 FeAT International Conference on Artificial Intelligence, Green Finance, and Investments. The 18th NYCU International Finance Conference & 4th Yushan Conference, Hsinchu City, Taiwan Department of Economics, National Taiwan University. RCHSS, Academic Sinica.

2023: Contemporary Research in Business and Finance, Yuan Ze University and Banking Academy Vietnam. Department of Finance, National Taiwan University. Department of Statistics, National Taipei University. Taiwan Econometric Society Annual Conference.

2022: College of Finance, Feng Chia University. The 2022 TRIA-FeAT Joint Annual Meeting and International Conference on Risk, Insurance, and Financial Engineering. Taiwan Econometric Society Annual Conference. The 23rd Taiwan Symposium on Innovation Economics and Entrepreneurship.

2021: The 6th Annual Meeting of Young Econometricians in Asia-Pacific (YEAP 2021). CRETA Seminar, National Taiwan University.

2020: The 28th Conference on the Theories and Practices of Securities and Financial Markets. International Conference of Taiwan Finance Association. Department of Finance, National Taiwan University. Taiwan Econometric Society Annual Conference.

2019: The 32nd Australia Finance and Banking Conference. Taiwan Econometric Society Annual Conference. Annual Meeting of the Financial Management Association International. Quantitative Finance Workshop 3: Asset Pricing and Risk Management, Singapore. The Annual Conference of the Financial Engineering Association of Taiwan. International Conference of Taiwan Finance Association.

2018: The 26th Conference on the Theories and Practices of Securities and Financial Markets.

2017: International Conference of Taiwan Finance Association.

2016: Department of Applied Economics, National University of Kaohsiung. Taiwan Econometric Society Annual Conference.

2015: The 8th National Chiao Tung University International Finance Conference.

2014: The 2014 Financial Management Association European Conference. Department of Money and Banking, National Cheng Chi University. Department of Economics, Soochow University.

2013: The 7th International Conference on Computational and Financial Econometrics. Taiwan Econometric Society Annual Conference. Department of Economics, National Taiwan University. Department of Financial Engineering and Actuarial Mathematics, Soochow University. Department of Finance, Tamkang University.

2011: The Financial Management Association Annual Meeting. The 7th International Symposium on Econometric Theory and Applications.

2010: The 4th Annual Risk Management Conference, Risk Management Institute, Singapore.

DISCUSSANT

The 2023 China International Conference in Finance. (CICF)

The 2021 Taiwan Economics Association Annual Meeting.

The 2019 Annual Meeting of the Financial Management Association International.

The 32nd Australia Finance and Banking Conference.

The 2014 Financial Management Association European Conference. The 26th/28th Conference on the Theories and Practices of Securities and Financial Markets.

The TFA Annual Conference. (2021, 2020, 2019, 2017)

The FeAT Annual Meeting, Taiwan. (2019, 2022, 2024)

The 2016 National Central University Mini Workshop.

REFERRING

Management Science, Journal of Banking and Finance, Research Policy, Pacific-Basin Finance Journal, Emerging Markets Finance and Trade, Journal of Financial Studies, Management Review, Managerial Finance, International Journal of Forecasting, International Journal of Emerging Markets, The Journal of Economics and Management, Pacific Basin Financial Markets and Policies, North American Journal of Economics and Finance. Chung Yuan Management Review, Sun Yat-Sen Management Review, Fu-Jen Review Management, Taiwan Economic Forecast and Policy, Taipei Economic Inquiry.

TECHNICAL SKILLS

Software: Python, R, SAS, STATA, and MATLAB

Languages: English and Chinese

REFERENCES

Chung-Ming Kuan, Chair Professor, National Taiwan University. Email: ckuan@ntu.edu.tw

Po-Hsuan Hsu, Chair Professor, National Tsing-Hua University. Email: pohsuanhsu@mx.nthu.edu.tw

John P. Walsh, Professor, Georgia Institute of Technology. Email: john.walsh@pubpolicy.gatech.edu