

# Hui-Ching Chuang

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## EMPLOYMENT

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<b>National Taipei University</b> , Department of Statistics, Taiwan	Feb. 2024 – present
Associate Professor	
<b>Yuan Ze University</b> , Discipline of Finance, College of Management, Taiwan	Aug. 2012 – Jan. 2024
Assistant Professor, Associate Professor	
<b>National Taiwan University</b> , Department of Finance, Taiwan	Sep. 2011 – Jun. 2012
Adjunct Instructor	

## EDUCATION

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<b>National Taiwan University</b> , Taipei, Taiwan	
BA and MA in Economics	Sep. 1997 – Jun. 2004
Ph.D in Finance	Sep. 2005 – Jun. 2012
<b>National University of Singapore</b> , Singapore	
Visiting Student, Risk Management Institute	Aug. 2009 – Jul. 2010

## WORKING PAPERS

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Hui-Ching Chuang and Chung-Ming Kuan. Classifying Hedge Fund Strategies with Large Language Models: Systematic vs. Discretionary Performance.

Hui-Ching Chuang, Po-Hsuan Hsu, Chung-Ming Kuan, Jui-Chung Yang. Revisiting the Missing R&D-Patent Relation: Challenges and Solutions for Firm Fixed Effects Models.

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

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

## PUBLICATIONS

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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)

## HONORS AND AWARDS

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

Fubon Best Paper Award, International Conference of Taiwan Finance Association. (2018, 2025)

The 2nd UMC Management Paper Award. (2012)

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

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

## CONFERENCE PRESENTATIONS

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**2025:** EFMA 2025 Annual Meeting, Athens, Greece. The 2025 FMA Asia-Pacific Conference, Taipei, Taiwan.

**2024:** The 2024 UC Davis-FMA Napa Finance Conference, Napa Valley, CA, USA. The SFS Cavalcade Asia-Pacific 2024, Seoul, South Korea. The 2024 Asia-Pacific Conference, Seoul, South Korea.

**2020:** The 28th Conference on the Theories and Practices of Securities and Financial Markets, Taiwan.

**2019:** The 32nd Australia Finance and Banking Conference. The 2019 Financial Management Association Annual Meeting, New Orleans, USA. Quantitative Finance Workshop 3: Asset Pricing and Risk Management, Singapore.

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

**2014:** The 2014 Financial Management Association European Conference, Maastricht, The Netherlands.

**2013:** The 7th International Conference on Computational and Financial Econometrics, London, UK.

**2011:** The 2011 Financial Management Association Annual Meeting, Denver, USA. The 7th International Symposium on Econometric Theory and Applications, Monash, Australia.

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

## DISCUSSANT AND CHAIR PERSON

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The FMA Asia-Pacific Annual Meeting (2024 Chair; 2025 Discussant)

The EFMA 2025 Annual Meeting (Discussant and Chair)

The 2023 China International Conference in Finance. (CICF, Discussant)

The 2021 Taiwan Economics Association Annual Meeting. (Discussant)

The 2019 Annual Meeting of the Financial Management Association International. (Discussant and Chair)

The 32nd Australia Finance and Banking Conference. (Discussant)

The 2014 Financial Management Association European Conference. (Discussant)

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

The TFA Annual Conference. (2017, 2019, 2020, 2021, 2025)

The FeAT Annual Meeting, Taiwan. (2019, 2022, 2024, 2025)

The 2016 National Central University Mini Workshop. (Discussant)

## **AD-HOC REFEREE**

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Management Science, Journal of International Money and Finance, Journal of Banking and Finance, Research Policy, Pacific-Basin Finance Journal, International Journal of Forecasting, Emerging Markets Finance and Trade, Journal of Financial Studies, Management Review, Managerial Finance, 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, Academia Economic Papers.

## **TECHNICAL SKILLS**

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

Languages: English and Chinese