

Hui-Ching Chuang

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EMPLOYMENT

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

EDUCATION

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

WORKING PAPERS

- 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. Limitation of Firm Fixed Effects Models and the Missing R&D-Patent Relation: New Methods and Evidence.
- 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

- 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

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)

CONFERENCE PRESENTATIONS

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.

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

2014: The 2014 Financial Management Association European Conference.

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 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.

AD-HOC REFEREE

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