Curriculum Vitae

Personal Details

Name: Yung Hei Ming, Haynes
Position: Senior Lecturer
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Education

PhD (Finance), The Chinese University of Hong Kong

Master of Business Administration, Baruch College of the City University of New York (CUNY), USA

BEng. (Hons) in Mechanical Engineering, The Hong Kong Polytechnic University

Academic Experience

Senior Lecturer, Department of Finance, The Chinese University of Hong Kong, 2011 - Present

Associate Professor, Department of Economics and Finance, Hang Seng Management College, 2009-2011

Assistant Professor, School of Hotel and Tourism Management,The Chinese University of Hong Kong, 2006-2009

Lecturer, School of Business, The Open University of Hong Kong, 2003-2006

Instructor, Department of Finance and Decision Sciences, Hong Kong Baptist University, 2002-2003

Industrial Experience

Financial Planning in-house trainer for insurance companies in Hong Kong, 2004-2006

Professional Qualification

Financial Risk Manager (FRM). (2005)
Level I of Chartered Financial Analysts Exam. (2002)

Teaching

Courses Taught

Undergraduate:
- Investment Analysis and Portfolio Management,
- Financial Management,
- Risk Management and Insurance,
- GENA1113, IBBA3010,

Corporate Financial Theory and Practices

Graduate:
Quantitative Finance,
Financial Markets and Instruments

Publications and research

"Expiration-Day Effects - An Asian Twist," The Journal of Futures Markets, 2009, volume 29 issue 5, p430-450, with Joseph K.W. Fung

“An Empirical Investigation of the GARCH Option Pricing Model: Hedging Performance”, The Journal of Futures Markets, 2003 volume 23 issue 12, p1191-1207, with H. Zhang

“Expiration Day Effects: The Case of Hong Kong”, The Journal of Futures Markets, 2003 volume 23 issue 1, pp67-86, with Y.F. Chow and H. Zhang

“Profitability of CRISMA system: from world indices to Hong Kong stock market”, Asia-Pacific Financial Markets, 2003, volume 10 issue 1, with Y. Cheng and S. Cheung