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Curriculum Vitae

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Education:
Ph.D. (Economics), 1995, University of Toronto, Canada
M.A. (Economics), 1989, University of Toronto, Canada
Honours B.Sc., 1988, University of Toronto, Canada

Professional Experience:

2001–present	Associate Professor, Department of Finance, CUHK, Hong Kong
1996–2001	Assistant Professor, Department of Finance, CUHK, Hong Kong
1995–1996	Assistant Professor, Department of Economics, CUHK, Hong Kong

Selected Publications:

"Broad-Market Return Persistence and Momentum Profits", *Mathematics and Computers in Simulation*, 78 (2008), 181–188 (with M. Liu and X. T. Fan)

"Do Winners Perform Better Than Losers? A Stochastic Dominance Approach", *Advances in Quantitative Analysis of Finance and Accounting* 4 (2006), 219–254 (with W. K. Wong, H. E. Thompson, and S. Wei)

"Comparison Between EVA and Conventional Accounting Measures – An Empirical Investigation of the Chinese Securities Markets", *Journal of Management Sciences in China*, 7 (2004), 31–37 (in Chinese, with Y. J. Li, H. Q. Zhu and D. S. Huang)

"Property Value, User Cost, and Rent: An Investigation of the Residential Property Market in Hong Kong", *Journal of Business and Economics Research*, 1 (2003), 9–17 (with N. Wong)

"The Value of Variable-Tenor Mortgage Feature in Hong Kong", *Pacific Basin Finance Journal*, 11 (2003), 61–80 (with M. Liu)

"Residential Mortgage Lending and Borrower Risk: The Relationship Between Mortgage Spreads and Individual Characteristics", *Journal of Real Estate Finance and Economics*, 5 (2002), 5–32 (with R. Chiang and M. Liu)

"Arbitrage, Risk Premium, and Cointegration Tests of the Efficiency of Futures Markets", *Journal of Business Finance and Accounting*, 28 (2001), 693–713

"Valuation of Adjustable Rate Mortgages with Automatic Maturity Stretching", *Journal of Banking and Finance*, 24 (2000), 1809–1829 (with C. Q. Huang and M. Liu)

"Long Swings with Memory and Stock Market Fluctuations", *Journal of Financial and Quantitative Analysis*, 34 (1999), 341–367 (with M. Liu)

"Regime Switching and Cointegration Tests of the Efficiency of Futures Markets", *Journal of Futures Markets*, 18 (1998), 871–901

Selected Research Grants:

Center for Chinese Financial Development and Reform Grant, CUHK, 2009–2011, Topic: "Development and Experience of Warrants Markets in Hong Kong and Mainland", Grant: $100,000

RGC Competitive Earmarked Grant (Principal Investigator), Hong Kong Research Grants Council, 2001–2003, Topic: "Value Creation and Corporate Governance", Grant: $436,000

Referee/Reviewer:
Journal of the Asian Real Estate Society, Journal of Banking and Finance, Journal of Empirical Finance, Journal of Futures Markets, Journal of Real Estate Research, Pacific Economic Review.