Albert Chun Shan WONG

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Academic Qualification

Doctor of Philosophy in Statistics, The University of Hong Kong, 1999.
Diploma in Mathematical Statistics with Distinction, University of Cambridge, 1994.
Bachelor of Social Sciences with First Class Honours, The University of Hong Kong, 1993.

Professional Qualification

Fellow of the Society of Actuaries, 2002.

Working Experience

Associate Professor, Department of Finance, The Chinese University of Hong Kong (2003 –)
Assistant Professor, Department of Finance, The Chinese University of Hong Kong (2001 – 2003)
Research Assistant Professor, Department of Statistics and Actuarial Science, The University of Hong Kong (1999 – 2001)
Lecturer, Department of Statistics, The University of Hong Kong (1997 – 1998)

Professional Activities

Research interests

Actuarial science, linear and non-linear time series analysis.

Research grants (Selected)

Direct Grant of Research Grant Council (2007, 2008) on "A Nonlinear Time Series Approach to the Modeling of Economics Series Coordinated with Interest Rate Scenarios".
Competitive Earmarked Research Grant of Research Grant Council (2005) on "Estimating Portfolio Value-at-Risk with Multivariate Mixture Times Series Models".
Competitive Earmarked Research Grant of Research Grant Council (2003) on "Actuarial Applications of Mixture Gaussian Time Series Models".

Affiliation

Fellow of the Royal Statistical Society since 1994.

Teaching Activities

Administrative Duties

Programme Director (Coordinator) of IFAA Programme, 2003 – 2010, 2012 – 2014, 2018 – now.
Admission Coordinator of IFAA Programme, 2002 – 2014, 2018 – now.

Actuarial and Insurance Courses Taught

FINA 2220 Quantitative Methods for Actuarial Analysis I (*Foundations of Actuarial Analysis*, 2005, 2013 – 2022)
FINA 3210 Risk Management and Insurance (2011, 2015 – 2016, 2019 – 2022)
FINA 3220 Life Contingencies I (*Actuarial Models I*, 2003 – 2008, 2014 – 2022)
FINA 3230 Life and Health Insurance (2009, 2014 – 2018)
FINA 3250 Derivatives for Actuaries (2007)
FINA 3290 Linear Models for Actuaries (2017 – 2022)

FINA 3295 Advanced Statistical Modeling for Insurance and Finance (2021 – 2022)
FINA 4210 Actuarial Models II (2004 – 2014)
FINA 4220 Construction and Evaluation of Actuarial Models I (2005, 2010)
FINA 4250 Applications of Risk Models (2005, 2013)

Research Papers

C.S. Wong. (2013) "On a constrained mixture vector autoregressive model". *Mathematics and Computers in Simulation*, 96, 19-28.

C.S. Wong. (2011) "Modeling Hong Kong's stock index with the Student *t*-mixture autoregressive model". *Mathematics and Computers in Simulation*, 81, 1334-1343.

C.S. Wong, W.S. Chan and P.L. Kam (2009). "A Student *t*-mixture autoregressive model with applications to heavy-tailed financial data". *Biometirka*, 96, 751-760.

W.S. Chan, C.S. Wong and A.H.L. Chung. (2009) "Modelling Australian interest rate swap spreads by mixture autoregressive conditional heteroscedastic process". *Mathematics and Computers in Simulation*, 79, 2779-2786.

P.W. Fong, W.K. Li, C.W. Yau and C.S. Wong (2007). "On a mixture vector autoregressive model". *Canadian Journal of Statistics*, 35, 135-150.

C.S. Wong and W.S. Chan (2005). "Mixture Gaussian time series modelling of long-term market returns". *North American Actuarial Journal*, 9(4), 83-94.

W.S. Chan, C.S. Wong and H. Tong (2004). "Some nonlinear threshold autoregressive time series models for actuarial use". *North American Actuarial Journal*, 8 (4), 37-61.

C.S. Wong and W.K. Li (2001). "On a logistic mixture autoregressive model". *Biometrika*, 88, 833-846.

C.S. Wong and W.K. Li (2001). "On a mixture autoregressive conditional heteroscedastic model". *Journal of American Statistical Association*, 96, 982-995.

C.S. Wong and W.K. Li (2001). "A mixture time series model for the Hang Seng Index". *Hong Kong Statistical Society Bulletin*.

C.S. Wong and W.K. Li (2000). "Generalized mixture autoregressive model". *Statistical Modelling: Proceedings of the 15th International Workshop on Statistical Modelling*, 282-287.

C.S. Wong and W.K. Li (2000). "On a mixture autoregressive model". *Journal of Royal Statistical Society*, series B, 62, 95-115.

C.S. Wong and W.K. Li (2000). "Testing for double threshold autoregressive conditional heteroscedastic model". *Statistica Sinica*, 10, 173-189.

C.S. Wong and W.K. Li (1998). "A note on the corrected Akaike information criterion for threshold autoregressive models". *Journal of Time Series Analysis*, 19, 113-124.

C.S. Wong and W.K. Li (1997). "Testing for threshold autoregression with conditional heteroscedasticity". *Biometrika*, 84, 407-418.