

TIMOTHY K. CHUE
School of Accounting & Finance
Hong Kong Polytechnic University
Hung Hom, Kowloon
Hong Kong
Tel: (852) 2766 4995
Fax: (852) 2330 9845
E-mail: Timothy.Chue@polyu.edu.hk

ACADEMIC AND PROFESSIONAL EXPERIENCE

- Associate Professor, School of Accounting & Finance, Hong Kong Polytechnic University (PolyU), 2006-present.
- Associate Head (Research), School of Accounting & Finance, PolyU, 2014-2016.
- Assistant Professor, Department of Economics, Hong Kong University of Science and Technology (HKUST), 1999-2006.
- Teaching Fellow, Department of Economics, Harvard University, 1995-99.
- Associate (part-time), Analysis Group Economics, USA, 1997-98.

EDUCATION

- Harvard University, Ph.D., Economics, 1999. A.M., Economics, 1995.
- University of Toronto, B.Sc. (High Distinction), Economics and Physics, with minor in Computer Science, 1993.

FIELDS OF INTEREST

- Asset Pricing
- International Finance
- Mutual Funds
- Accounting Information & Asset Prices
- Emerging Markets

PUBLICATIONS

- “Profitability, Asset Investment, and Aggregate Stock Returns,” with Jin (Karen) Xu, 2022, *Journal of Banking and Finance* 143, 106597.
- “Investor Sentiment and Mutual Fund Stock Picking,” with Mujtaba Mian, 2022, *Applied Economics Letters* 29:17, 1620-1625.
- “Aggregate Investor Sentiment and Stock Return Synchronicity,” with Ferdinand Gul and Mujtaba Mian, *Journal of Banking and Finance* 108, 2019, 15628.
- “Understanding Cross-Country Differences in Valuation Ratios: A Variance Decomposition Approach,” *Contemporary Accounting Research* 32, 2015, 1617-1640.
- “The Crash Risks of Style Investing: Can They Be Internationally Diversified?” with Yong Wang and Jin (Karen) Xu, *Financial Analysts Journal* 71, 2015, 34-46. Awarded the **Graham and Dodd Award of Excellence** by the CFA Institute.
- “Emerging Market Exchange Rate Exposure,” with David Cook, *Journal of Banking and Finance* 32, 2008, 1349-1362.
- “Sudden Stops and Liability Dollarization: Evidence from Asia's Financial Intermediaries,” with David Cook, *Pacific-Basin Finance Journal*, 16, 2008, 436-452.
- “Subsampling Hypothesis Tests for Nonstationary Panels with Applications to Exchange Rates and Stock Prices,” with In Choi, *Journal of Applied Econometrics* 22, 2007, 233-264 (lead article).
- “Conditional Market Co-Movements, Welfare, and Contagions: The Role of Time-Varying Risk Aversion,” *Journal of Business* 78, 2005, 949-967.
- “Time-Varying Risk Preferences and Emerging Market Co-Movements,” *Journal of International Money and Finance* 21, 2002, 1053-72.

WORKING PAPERS

- “The Benefits from Removing Unpriced Risks: Beyond Mean-Variance Efficiency,” with Jin (Karen) Xu, 2023, R&R.
- “Anchoring Bias and Predictable Returns in the Foreign Exchange Market,” with Yunke Katelyn Hu, 2023, under review.
- “Stock Return Skewness and the Cross Section of Monetary Policy Announcement Premiums,” with Gang Li and Sipeng Chen, 2023.

EDITORIAL APPOINTMENTS

- Associate Editor, *Pacific Economic Review*, 2021 – present.
- Program Committee – Track Chair, Asian Finance Association Annual Meeting, 2022.
- Program Committee Member, Financial Management Association Annual Meeting, 2016.
- Program Committee Member, Financial Management Association European Conference, 2015.
- Conference Editor, *Journal of Law, Finance, and Accounting* Conference, 2015.
- Program Committee Member, Midwest Finance Association Annual Meeting, 2012.
- Ad-hoc reviewer for the *Finance Research Letters*, *Financial Review*, *International Economic Review*, *International Review of Economics and Finance*, *International Review of Finance*, *Journal of Banking and Finance*, *Journal of Behavioral and Experimental Finance*, *Journal of Corporate Finance*, *Journal of Economic Behavior and Organization*, *Journal of Financial and Quantitative Analysis*, *Journal of International Economics*, *Journal of International Financial Markets, Institutions, and Money*, *Journal of International Money and Finance*, *Journal of Money, Credit, and Banking*, *North American Journal of Economics and Finance*, *Pacific Economic Review*, *Pacific-Basin Finance Journal*, *Review of Economics and Statistics*, the *China Accounting and Finance Review* International Symposium, Research Grants Council of Hong Kong, and the SFS Finance Cavalcade.

HONORS AND AWARDS

- Recipient, Graham and Dodd Award of Excellence, CFA Institute, 2016.
- Nominee, President's Award for Excellent Performance in Teaching, PolyU, 2013.
- Recipient, Franklin Teaching Prize, School of Business & Management, HKUST, 2004.
- Nominee, Teaching Innovation Award, HKUST, 2004.
- Nominee, Franklin Teaching Prize, School of Business & Management, HKUST, 2003.
- Recognition of Excellent Teaching Performance, School of Business & Management, HKUST, 2001, 2003, 2004, 2005.
- Harvard University: Aaron B. Salant Fellowship in Economics, Harvard Grant for full tuition and stipend, Graduate Society Summer Scholarship.
- University of Toronto: Stefan Stykolt Scholarship in Economic Theory, Orenstein & Partners Award for Commerce & Finance, C.L. Burton Scholarship for Math and Physical Science, Mary Beatty Admission Scholarship.

CONFERENCE PRESENTATIONS

- China International Conference in Finance, Tianjin, 2018.
- Asian Finance Association Annual Conference, Tokyo, 2018.
- SFS Finance Cavalcade Asia-Pacific, Beijing, 2017.
- Financial Management Association Annual Meeting, Las Vegas, 2016.
- International Finance and Banking Society Conference, Barcelona, 2016.
- Financial Management Association European Conference, Venice, 2015.
- American Accounting Association Annual Meeting, Anaheim, 2013.
- China International Conference in Finance, Chongqing, 2012.
- Singapore Management University SKBI Conference on Financial Economics, Singapore, 2012.
- International Finance and Banking Society Conference, Rome, 2011.
- Australasian Banking and Finance Conference, Sydney, 2007.
- North American Summer Meeting of the Econometric Society, Durham, 2007.
- American Finance Association Annual Meeting, Chicago, 2007.
- European Finance Association Annual Meeting, Zurich, 2006.
- North American Summer Meeting of the Econometric Society, Minneapolis, 2006.
- China International Conference in Finance, Shanghai, 2004.
- Asian Finance Association Annual Conference, Taipei, 2004.
- Australasian Banking and Finance Conference, Sydney, 2002.
- Global Finance Association Annual Conference, Beijing, 2002.
- Far Eastern Meeting of the Econometric Society, Kobe, 2001.
- European Finance Association Annual Meeting, London, 2000.
- CEPR/LIFE/Weiss Center of the Wharton School Conference on International Finance and Economic Activity, Vouliagmeni, 2000.
- Fifth Georgia Tech/FORTIS International Finance Conference, Atlanta, 1999.

SERVICE

External/University-Level

- DBA Program Committee Member, Faculty of Business, PolyU, 2018 – present.
- Faculty Board Member, Faculty of Business, PolyU, 2014 – 2017.
- Scholarship Assessment Board Member, PolyU, 2007 – 2012.
- External Examiner, Chinese University of Hong Kong, 2008, 2010.
- Selection Committee Member, Sir Edward Youde Memorial Fund Overseas Fellowships & Scholarships, 2012

Departmental Level

- Database Committee Chair, 2012 – present.
- Student Competition Committee Member, 2018 – 2020.
- Research Council Member, 2014 – 2017.
- PhD Program Committee Member, 2014 – 2016.
- Associate Head (Research) and Research Council Chair 2014 – 2016.
- Conference Co-Chair, Internal Conference on Project Development, 2014, 2015.
- Departmental Research Committee Member, 2014 – 2016.
- Program Committee Member, Finance Summer Camp, 2012.