TIMOTHY K. CHUE

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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, 2024, R&R.
- "The Risky Fed Put and the Cross Section of FOMC Announcement Premia," with Sipeng Chen and Gang Li, 2024.
- "Omitted Risks or Correlated Bets: Why Mutual Fund Comovement Predicts Future Performance," 2024.
- "Anchoring Bias and Predictable Returns in the Foreign Exchange Market," with Yunke Katelyn Hu, 2024.

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, Beijing, 2024.
- Asian Finance Association Annual Meeting, Macau, 2024.
- Canadian Economics Association Annual Meeting, Toronto, 2024.
- 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.