Curriculum Vitae

CHAN Yue-Cheong

Current Post

- Professor of Practice (Economics), School of Accounting and Finance, Hong Kong Polytechnic University

Education

- PhD (Finance), Hong Kong University of Science and Technology
- MPhil (Economics), Chinese University of Hong Kong
- BSocSc (Economics), Chinese University of Hong Kong

Professional Qualifications

- Chartered Financial Analyst

Journal Publications

- How economic policy uncertainty affects the cost of raising equity capital: Evidence from seasoned equity offerings (with Walid Saffar and K.C. John Wei), *Journal of Financial Stability*, 2021, vol 53, 100841.

- Gambling in the Hong Kong stock market (with Andy C.W. Chui), *International Review of Economics and Finance*, 2016, vol 44, 204–218.

- Price informativeness and stock return synchronicity: Evidence from the pricing of seasoned equity offerings (with Kalok Chan), *Journal of Financial Economics*, 2014, vol 114, 36–53.

- How does retail sentiment affect IPO returns? Evidence from the internet bubble period, *International Review of Economics and Finance*, 2014, vol 29, 235–248.

- Retail trading and IPO returns in the aftermarket, *Financial Management*, 2010, vol 39, 1475–1495.

- Price reversals versus price continuations: the transitory price effects of futures trading extension on the underlying stock market (with Louis T.W. Cheng), *Review of Quantitative Finance and Accounting*, 2009, vol 33, 159–176.

- Valuation of global IPOs: A stochastic frontier approach (with Congsheng Wu and Chuck C.Y. Kwok), *Review of Quantitative Finance and Accounting*, 2007, vol 29, 267–284.

- Who trades in the stock index futures market when the underlying cash market is not trading?, *Pacific-Basin Finance Journal*, 2005, vol 13, 547–561.

- Price movement effects on the state of the electronic limit-order book, *Financial Review*, 2005, vol 40, 195–221.

- Free float and market liquidity: A study of Hong Kong government intervention (with Kalok Chan and Wai-Ming Fong), *Journal of Financial Research*, 2004, vol 27, 179–197.

- Asset allocation and selectivity of Asian mutual funds during financial crisis (with Louis T.W. Cheng), *Review of Quantitative Finance and Accounting*, 2003, vol 21, 233–250.

- Price and volume effects associated with derivative warrant issuance on the Stock Exchange of Hong Kong (with K.C. John Wei), *Journal of Banking and Finance*, 2001, vol 25, 1401–1426.

- The impact of salient political and economic news on the trading activity (with Andy C.W. Chui and Chuck C.Y. Kwok), *Pacific-Basin Finance Journal*, 2001, vol 9, 195–217.

- Price impact of trading on the Stock Exchange of Hong Kong, *Journal of Financial Markets*, 2000, vol 3, 1–16.

- Privatizing water supply in Hong Kong (with P.L. Lam), *Utilities Policy*, 1998, vol 7, 95–105.

- Multivariate testing of capital asset pricing model in the Hong Kong stock market, *Applied Financial Economics*, 1997, vol 7, 311–316.

- Political risk and stock price volatility: The case of Hong Kong (with K.C. John Wei), *Pacific-Basin Finance Journal*, 1996, vol 4, 259–275.

- Price volatility in the Hong Kong stock market: A test of the information and trading noise hypothesis (with Kalok Chan), *Pacific-Basin Finance Journal*, 1993, vol 1, 189–201.

Recent Teaching Duties

- Introduction to Economics (undergraduate)
- Economics for Financial Analysis (postgraduate)
- Global Economic Environment for Management (postgraduate)

Awards

- Faculty Prize for Outstanding in Services (2015/16)
- Faculty Prize for Outstanding in Services (2019/20)