Curriculum Vitae

CHAN Yue-Cheong

Current Post

- Associate Professor, 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

- 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.

Working Papers

- Trading by crossing (with Jennifer Conrad, Gang Hu and Sunil Wahal) – ABFER 2018 (Investment Finance), CICF 2018, FMA Asia 2018.

- How economic policy uncertainty affects the cost of raising equity capital: Evidence from seasoned equity offerings (with Walid Saffar and K.C. John Wei) – World Finance Conference 2017.

Recent Teaching Duties

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

Current Departmental Services

- Associate Head (Teaching)
- Chairman of Departmental Programme Committee (Undergraduate Programmes)
- Chairman of Subject Assessment Review Panel
- Chairman of Teaching Council
- Member of the following committees: Learning and Teaching Committee, Management Committee, Research Council

Current Faculty Services

- Member of Undergraduate Studies Committee
- Member of AACSB Continuous Improvement Review Committee

Current University Services

- Member of Senate

Recent External Services

- Ad hoc referee for the following journals and bodies: Asia-Pacific Journal of Accounting & Economics, China Accounting and Finance Review, Emerging Markets Finance & Trade, Emerging Markets Review, International Review of Economics and Finance, International Review of Finance, Journal of Banking and Finance, Journal of Corporate Finance, Journal of Financial Markets, Managerial Finance, Research Grants Council
- Subject specialist in the programme validation panel

Awards

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