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### **Academic Background**

Ph.D. National Taiwan University, Finance, 2014

### **Academic Experience**

Assistant Professor, The Hong Kong Polytechnic University (2015 - Present)

Post-Doctoral Fellow, Hong Kong University of Science and Technology (2014 - 2015)

Visiting Scholar, New York University (2011 -2012)

### **TEACHING:**

#### **Course Taught**

Investment (AF3316)

### **RESEARCH:**

#### **Publication of Refereed Articles**

Chen, Te-Feng, San-Lin Chung, and Wei-Che Tsai. (2016). Option-Implied Equity Risk and the Cross Section of Stock Returns. *Financial Analysts Journal* 72 , 42-55.

#### **Impact of Research**

Source: Google Scholar. Total number of citation: 26. H-Index: 2. i10-index: 1.

#### **Working Papers**

1. "Volatility-of-Volatility Risk in Asset Pricing" (with Tarun Chordia, San-Lin Chung, and Ji-Chai Lin). 2015 AFBC, Sydney, Australia; 2016 9th Annual SoFiE Conference, Hong Kong.
2. "Illiquidity Shocks and Asymmetric Stock Market Reactions around the World: Is Underreaction or Illiquidity Spiral the Culprit?" (with K.C. John Wei). 2016 SFM, Kaohsiung; 2017 FMA Asian Conference, Taipei
3. "Learning about Profitability Growth and Expected Stock Returns" (with with Chishen Wei and K.C. John Wei). 2016 CICF, Xiamen; 2016 FMA Annual Meeting, Las Vegas

4. “The Profitability Effect: Insights from International Equity Markets” (with Lei Sun, K.C. John Wei, and Feixue Xie)
5. “Nonlinear Asset Pricing and Low Risk Anomalies” (with San-Lin Chung and K.C. John Wei). 2015 FMA Annual Meeting, Orlando; 2015 AFBC, Sydney, Australia.
6. “Optimal Trading Frequency and Price Discovery Efficiency: Evidence from Taiwan Auction Market” (with Yakov Amihud and Haim Mendelson)
7. “Does News about Firms' Fundamentals Explain Idiosyncratic Volatility? Evidence from Product News” (with Po-Hsuan Hsu, Neil Pearson, and Kevin Tseng)

#### **Ph.D. Supervision**

Dissertation Committee:

Longfei Shang, The Hong Kong Polytechnic University, 2015-Present

Zhen Lei, The Hong Kong Polytechnic University, 2015-Present

Working papers:

1. “What May Drive the Volatility of Volatility (VVIX)?” (with Longfei Shang and Ji-Chai Lin). 2016 FMA Annual Meeting, Las Vegas; Semi-list for the GARP research award
2. “Economic Policy Uncertainty, Learning, and Hedge Fund Investment” (with Byoung Kang and Longfei Shang)

#### **Service to the Profession**

**Member: Committee/Task Force:**

2017: Financial Management Association (FMA) Asian Conference

**Reviewer: Ad Hoc Reviewer for a Journal**

China Accounting and Finance Review; Asia-Pacific Journal of Financial Studies.

#### **Service to the School of Accounting and Finance**

AF Academy; 2017 CFA Challenge