

# KINGWAY CHUN-WEI LIN

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## POSITION

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<b>Illinois Institute of Technology</b> Assistant Professor of Finance	Fall 2025 - Present
<b>National Central University</b> Assistant Professor of Finance	Spring 2025

## EDUCATION

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<b>Virginia Tech</b> PhD in Finance	Fall 2019 - Spring 2024
<b>London School of Economics</b> Master of Science in Finance and Economics	Fall 2017 - Spring 2018
<b>National Chengchi University</b> Bachelor of Science in Money and Banking	Fall 2013 - Spring 2017

## MAJOR FIELDS OF INTEREST

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Asset Pricing, Big Data Methods, Macro-Finance

## WORKING PAPER

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**Which Macroeconomic Risks Predict Which Stock Factor Portfolio Returns?** (JMP)  
- *Best Paper Award of Journal of Financial Studies, TFA* (Declined)

**Moment Fusing: A Construction of Informed Asset Returns**  
- with Ngoc-Khanh Tran and Guofu Zhou

**Time-Varying Anomaly Premia: Stable Fact or Disappearing Act?**  
- with Niels Grønborg, Bradley Paye, and Allan Timmermann  
- *Best Paper Award in Asset Pricing and Investments, FMA Europe Conference*

**Inflation Learning and Stock Return Dispersion**

## WORK IN PROGRESS

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**Characteristics Fusing**  
- with Ngoc-Khanh Tran

**Anomaly Learning Under Model Complexity Constraints**

## TEACHING

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<b>Illinois Institute of Technology</b> Futures, Options, and OTC Derivatives (Master/PhD) Financial Modeling in Python (Master)	Spring 2026 Fall 2025
<b>National Central University</b> Analysis of Financial Time Series (Master/PhD, EMI) - 4.87 / 5	Spring 2025
<b>Virginia Tech</b> Introduction to Finance (Undergraduate) - 4.64 / 6 Introduction to Finance (Undergraduate) - 3.89 / 6	Spring 2024 Fall 2021

## CONFERENCE AND SEMINAR PRESENTATION

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\* = presented by co-author; # = job seminar

### 2025:

- **Conference:** FMA Europe Conference\*, Taiwan Finance Association (TFA)
- **Seminar:** Illinois Institute of Technology#, University of Oxford# (Declined), University of California San Diego\*

### 2024:

- **Conference:** Taiwan Economics Research (TER), 16th Society for Financial Econometrics Annual Conference (SoFiE)\*, FMA Applied Finance Conference\*, 4th Frontiers of Factor Investing Conference (FoFI), Southwestern Finance Association (SWFA)
- **Seminar:** Virginia Tech, Inter-Finance PhD Seminar ( $\times 2$ ), Hong Kong Polytechnic University#, National Chengchi University, National Sun-Yat-Sen University#, National Central University#

### 2023:

- **Conference:** Financial Management Association (FMA), World Finance & Banking Symposium (WFBS), 5th International Workshop in Financial Econometrics\*
- **Seminar:** Virginia Tech, National Taiwan University#, National Chengchi University#

2022: Virginia Tech

## AWARD

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2025: FMA Europe Conference Best Paper Award in Asset Pricing and Investments, TFA Best Paper Award of Journal of Financial Studies (Declined)

## PROFESSIONAL SERVICES

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### Session Chair

SWFA Annual Meeting 2024

*F.3. Factors*

*H.1. Theoretical Asset Pricing*

### Discussions

FMA Annual Meeting 2025 (Scheduled)

-*Uncertainty and Market Efficiency: An Information Choice Perspective*, Harrison Ham, Zhongjin Lu, Wang Renxuan, Katherine Wood, and Biao Yang

-*Market Fear, Investor Sentiment, and the Beta Premium*, Christopher Stivers and Naresh Bansal

TFA Annual Meeting 2025

-*Stock Return Comovements and Investor Attention*, Bai-Sian Chen, Hong-Yi Chen, and Robin Chou

SWFA Annual Meeting 2024

-*See it, Say it, Shorted: Strategic Announcements in Short-Selling Campaigns*, Jane Chen

-*Disaster Recovery, Jump Propagation and the Multi-Horizon UIP Pattern*, Bowen Du and Jianfeng Xu

-*Out-of-Sample Performance of Factor Return Predictors*, Du Nguyen

WFBS Annual Meeting 2023

-*Stock Price Crash Risk: A Systematic Review*, Rubini Sena and R. Madhumathi

FMA Annual Meeting 2023

-*Resurrecting the Value Effect: The Role of Technology Stocks*, Ryan Lee

## INVITED EVENTS

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**Heterogeneous Agents in Asset Pricing - Summer School**  
Cleveland State University & Federal Reserve Bank of Cleveland

2023

## PRE-DOCTORAL WORK EXPERIENCE

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**National Chengchi University**  
Research Assistant - Dr. Konan Chan

Fall 2018 - Spring 2019

## OTHER INFORMATION

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<b>Nationality</b>	Taiwan (H-1B Visa)
<b>Membership</b>	Western Finance Association, American Finance Association, Financial Management Association, Econometric Society