

Chun-Wei (Kingway) Lin

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RESEARCH INTEREST

- **Primary:** Asset Pricing
- **Secondary:** Monetary Policy, Term Structure, Econometrics

EDUCATION

- Virginia Tech**, Blacksburg, Virginia, US Aug 2019 –
▪ PhD in Finance
- London School of Economics (LSE)**, London, UK Aug 2017 – Jun 2018
▪ MSc in Finance and Economics, *with Merit*
- National Chengchi University**, Taipei, Taiwan Sep 2013 – Jun 2017
▪ BS in Money and Banking, *Mathematical Finance Program*
- University of California, Berkeley**, Berkeley, California, US Jul 2014 – Aug 2014
▪ Summer Session in Haas School of Business

WORK IN PROGRESS

- The current project is about examination of whether the component of the term structure has changed after the first Quantitative Easing in 2008. I examine several possible examinations regarding market imperfection, and focus more on the frictions to financial intermediation. With evidence of how the changes of the option-adjusted spread would forecast the term premium, and how this sensitivity changes, I plan to construct the model to explain this phenomenon.

RESEARCH

- National Chengchi University** Aug 2018 – Jul 2019
- Collect data from Compustat and CRSP, analyze the data on SAS, and assist the project on macro return predictability.

TEACHING

- National Chengchi University** Feb 2016 – Jun 2017
- Financial Institution Management (MSc), 2017
 - Financial Engineering and Innovations (PhD), 2016
 - Introduction to Financial Engineering (BSc), 2016

ADDITIONAL INFORMATION

- **Computing:** C++, MATLAB, Python, R, \LaTeX , SAS, Stata
- **Citizenship:** Taiwanese
- **Membership:** Western Finance Association, American Finance Association, Financial Management Association