

CHING-CHUNG LIN (林靖中)

Department of International Business
Southern Taiwan University of Science
and Technology
No. 1, Nan-Tai Street, Yongkang Dist.,
Tainan 71005, Taiwan

Office: S508-8
TEL: 886-6-2533131 ext. 5128
FAX: 886-6-2544363
EMAIL: cclin745@mail.stust.edu.tw



Education

- PhD, Business Administration, National Cheng Kung University, 2005/7
- MBA, Business Administration, Pennsylvania State University, 1994/5
- BBA, Industrial Management, National Cheng Kung University, 1989/6

Academic Experience

- Associate Professor, Department of International Business, Southern Taiwan University of Science and Technology, 2010/8 to present
- Chairperson, Department of Business Administration, Kao-Yuan University, 2006/8 to 2010/7
- Associate Professor, Department of Business Administration, Kao-Yuan University, 2005/12 to 2010/7
- Assistant Professor, Department of Business Administration, Kao-Yuan University, 2005/8 to 2005/11
- Director, Section of Extra-Curricular Activity, Kao-Yuan University, 1995/8 to 2000/7
- Instructor, Department of Business Administration, Kao-Yuan University, 1994/8 to 2005/7

Research Interests

Investment, Asset Pricing, Market Microstructure

Publications

Journal Papers:

1. Lee, Huai-I, Hsinan Hsu, Len-Kuo Hu, and **Ching-Chung Lin** (2011) "Portfolio Insurance with Ratcheted Floor as a Long-term Asset Management Strategy: Implications of Loss Aversion," *Applied Economics Letters*, 18(15), 1449-1454. [**SSCI**]
2. Hsieh, Tzung-Yuan, **Ching-Chung Lin**, and Yung-Ming Shiu (2011) "Impact of Tick-Size Reduction on Intraday Patterns of Market Quality: Evidence from the Taiwan Stock Exchange," *Asia Pacific Management Review*, 16(2), 105-118. [**TSSCI**]
3. **Lin, Ching-Chung** and Shih-Ju Chan (2011) "Price Discovery and Up-tick Rule in Taiwan," *The Empirical Economics Letters*, 10(4), 417-424. [**Econlit**]
4. Hsieh, Tzung-Yuan, Ching-Chung Lin, and Yung-Ming Shiu (2010) "Tick-Size Change and Spread Components on the Taiwanese Stock Market," *International Research Journal of Finance and Economics*, 54, 191-201. [EconLit] NSC-97-2410-H-244 -006.
5. Hsieh, Tzung-Yuan and **Ching-Chung Lin** (2010) "Impact of Tick-Size Reduction on the Price Clustering: Evidence from the Emerging Order-Driven Market," *Asia Pacific Management Review*, 15(4), 517-532. [**TSSCI**] NSC-96-2416-H-244-003
6. Chan, Shih-Ju, Hsinan Hsu, **Ching-Chung Lin** and Yi-Ling Chen (2009) "The

- Interrelationship among TAIEX Spot, TAIEX Futures, and Taiwan 50 ETF," *Quarterly Journal of Bank of Taiwan*, 286-300. (in Chinese)
7. **Lin, Ching-Chung** (2008) "The Impact of Lifting the Short-Sale Price Restriction on Volatility and Liquidity in Taiwan," *Applied Financial Economics*, 18(20), 1657-1665. **[EconLit]** NSC-95-2416-H-244-003
 8. Hsieh, Tzung-Yuan, Shaung-Shii Chuang, and **Ching-Chung Lin** (2008) "Impact of Tick-Size Reduction on the Market Quality--Evidence from the Emerging Order-Driven Market," *Review of Pacific Basin Financial Markets and Policies*, 11(4), 591-616. **[EconLit]**
 9. Chan, Shih-Ju, **Ching-Chung Lin**, and Wen-Hsiu Kuo (2008) "The Policy Effects of Lifting the Short-Sale Price Restriction on Stock Price Behaviors," *Journal of Economics and Management*, 4(2), 203-228. **[EconLit]** (in Chinese)
 10. **Lin, Ching-Chung**, Shih-Ju Chan, and Ya-Wen Cheng(2008) "Teenagers' Culture and Consumer Behavior of Sporting Shoes," *Journal of Kao-Yuan*, 14, 169-181. (in Chinese)
 11. **Lin, Ching-Chung**, Chin-Sheng Huang, and Yi-Chen Wu (2008) "Effect of Market Imperfection on the Relationship between Future Index Prices and Spot Index Returns: An Empirical Study," *International Journal of Management*, 25(2), 247-261.
 12. Kuo, Wen-Hsiu, **Ching-Chung Lin**, and Liu-Hsiang Hsu (2007) "The impact of foreign trading information on emerging futures markets: a study of Taiwan's unique data set," *Economics Bulletin*, 7(10), 1-14. **[EconLit]**
 13. Chan, Shih-Ju, Hsinan Hsu, **Ching-Chung Lin** and Jian-Yi Chen (2007) "Impact of Spot Trading Activity on the Futures-Spot Relationship," *Chiao Da Management Review*, 27(1) , 169-194 . **[TSSCI]** (in Chinese)
 14. Hsu, Hsinan, **Ching-Chung Lin**, Chin-Sheng Huang, and Yi-Chen Wu (2007), "Lead-Lag Relationship between the Implied Expected Growth Rate of Index Futures and Return of the Index Spot," *Asia Pacific Management Review*, 12(1), 33-42. **[TSSCI]**
 15. Hsu, Hsinan, Shih-Ju Chan, **Ching-Chung Lin** and Tung-Ying Hsieh (2006) "Impacts of Margin Trades on The Price Volatility and Trading Volume of IPO Stocks," *Commerce & Management Quarterly*, 7(3), 531-549. (in Chinese)
 16. **Lin, Ching-Chung**, Min-Hsien Chiang, Shih-Ju Chan, and Chao-Hsien Lin (2006) "Impact of Taiwan Top 50 ETF on the Liquidity of the Constituents of the Taiwan 50Index," *Journal of Economics and Management*, 2(2), 187-205. **[EconLit]** NSC 93-2416-H-244-002 (in Chinese)
 17. **Lin, Ching-Chung**, Shih-Ju Chan and Hsinan Hsu (2006) "Pricing Efficiency of ETF in Taiwan," *Journal of Asset Management*, 7(1), 60-68. **[EconLit]**
 18. Chan, Shih-Ju, **Ching-Chung Lin** and Chao-Hsien Lin (2006) "The True Cross-Correlation and Lead-lag Relationship between Index Futures and Spot with Missing Observations," *Journal of Global Business Management*, 2(1), 88-97.
 19. **Lin, Ching-Chung** and Min-Hsien Chiang (2005) "Volatility Effect of ETFs on the Constituents of the Underlying Taiwan 50 Index," *Applied Financial Economics*, 15(18), 1315-22. **[Econlit]** NSC-94-2416-H-244-007
 20. **Lin, Ching-Chung**, Hsin-Hung Kang, and Shih-Ju Chan (2005) "Lotto Sales and Marketing Implication : A Time-Series Approach," *NTU Management Review*, 15(2), 99-122. **[TSSCI]** (in Chinese)
 21. Chan, Shih-Ju, **Ching-Chung Lin** and Hsinan Hsu (2004) "Do Different Futures Contracts in One Exchange Have the Same Price Discovery Capability?" *Journal of Financial Management and Analysis*, 17(1), 33-44. **[Econlit]** NSC-92-2416-H-244-001

22. **Lin, Ching-Chung**, Hsinan Hsu, and Chwan-Yi Chiang (2004) "The information transmission between two substitutes of index futures: The case of TAIEX and Mini-TAIEX Stock Index Futures," *Asia Pacific Management Review*, 9(4), 689-707. **[TSSCI]**
23. **Lin, Ching-Chung**, Shen-Yuan Chen and Dar-Yeh Hwang (2003) "An Application of Threshold Cointegration to Taiwan Stock Index Futures and Spot Markets," *Review of Pacific Basin Financial Markets and Policies*, 6(3), 291-304. **[Econlit]**
24. Chou, Li-Chuan, **Ching-Chung Lin** and Shen-Yuan Chen (2003) "The Impact of Unexpected Change of Exchange Rate on Taiwan Stock Return and Volatility," *Sun Yat-Sen Management Review*, 11(4), 613-639. **[TSSCI]** (in Chinese)
25. Hwang, Dar-Yeh, Jung-Chu Lin, and **Ching-Chung Lin** (2003) "A Study on Designing a Financial Supervisory Institution in Taiwan," *Review of Quantitative Finance & Accounting*, 20(1), 81-106. **[Econlit]**
26. **Lin, Ching-Chung** (2002) "A Study Of The Website Content For Securities Brokerage Firms," *Chinese Management Review*, 5(5), 94-110. NSC-89-2626-H-244-001 (in Chinese)
27. **Lin, Ching-Chung**, Shen-Yuan Chen, Dar-Yeh Hwang and Chien-Fu Lin (2002) "Does Index Futures Dominate Index Spot ? Evidence from Taiwan Market," *Review of Pacific Basin Financial Markets and Policies*, 5(2), 255-275. **[Econlit]**
28. Chen, Shen-Yuan, **Ching-Chung Lin**, Pin-Huang Chou and Dar-Yeh Hwang (2002) "A Comparison of Hedge Effectiveness and Price Discovery between TAIEX TAIEX Index Futures and SGX MSCI Taiwan Index Futures," *Review of Pacific Basin financialMarkets and Policies*, 5(2), 277-300. **[Econlit]**

Grants

1. AnCAD Corporation, No: 111000049, "Can Corporate Social Responsibility Serves as a Financial Performance Indicator?" 100/10 -101/6.
2. National Science Council, No: NSC-99-2410-H-218 -029, "The Impact of Corporate Social Responsibility on the Financial Performance---Application of Three-Stage DEA," 2010/8-2011/7.
3. National Science Council, No: NSC-99-2410-H-218-029, "The Impact of Corporate Social Responsibility on the Financial Performance---Application of Three-Stage DEA," 2010/8-2011/7.
4. National Science Council, No: NSC-97-2410-H-244-006, "Impact of Tick Size Reduction on Spread Components," 2008/8-2009/7.
5. National Science Council, No: NSC-96-2416-H-244-003, "Impacts of tick-size adjustment on the price and trading behavior of stocks," 2007/ 8-2008/7.
6. National Science Council, No: NSC-95-2416-H-244-003, "The Impact of Lifting the Short-Sale Price Restriction on Volatility and Liquidity in Taiwan," 2006/8-2007/7.
7. National Science Council, No: NSC-94-2416-H-244-007, "The impact of ETFs on the volatility of component stocks: Evidence from Taiwan market," 2005/8-2006/7.
8. National Science Council, No: NSC-93-2416-H-244-002, "The impact of Taiwan Top 50 ETF on the Liquidity of the Component Stocks of Taiwan 50 Index," 2004/8-2005/7.
9. National Science Council, No: NSC-92-2416-H-244-001, "The Impact of Underlying Asset on the Price Discovery of Taiwan Index Futures," 2003/8-2004/7.
10. National Science Council, No: NSC-89-2626-H-244-001, Application of Network Services for Securities Brokerage Firms, "2000/8-2001/7.