CHUA CHOONG TZE

CURRICULUM VITAE, JANUARY 2010

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ACADEMIC HISTORY

The Wharton School, University of Pennsylvania

PhD	2003
Master of Arts	2002
Bachelor of Science in Economics	2000

PROFESSIONAL EXPERIENCE

Lee Kong Chian School of Business, Singapore Management University
Assistant Professor of Finance — 2003 – Present

Applied Predictive Technologies
Consultant Scientist — 2000 – 2001

The Development Bank of Singapore Ltd
Summer Intern, Market Research Department — 2000

PROFESSIONAL AFFILIATIONS

Quantedge Capital
Managing Director — 2006 - Present

CFA Institute
Chartered Financial Analyst — 2006 - Present

Global Association of Risk Professionals
Financial Risk Manager — 2006 - Present

HONOURS AND AWARDS

Most Promising Teacher (Singapore Management University)	2005
J. Parker Bursk Memorial Prize (The Wharton School)	2002
University Scholar (University of Pennsylvania)	1998 – 2000
Joseph Wharton Scholar (The Wharton School)	1998 – 2000
Dean's List (The Wharton School)	1998 – 2000
Class of 1880 Prize Examination (University of Pennsylvania)	1999
Society of Actuaries Examination Prize	1999

RESEARCH

Published and Forthcoming Papers

Gary Caton, Chiraphol New Chiyachantana, Choong Tze Chua and Jeremy Goh, "Earnings Management Surrounding Seasoned Bond Offerings: Do Managers Mislead Rating Agencies and the Bond Market?" Forthcoming, Journal of Financial and Quantitative Analysis

Choong Tze Chua, Jeremy Goh and Joe Zhang, "Expected Volatility and Unexpected Volatility and the Cross-section of Stock Returns" Forthcoming, Journal of Financial Research

Sojung Park, Choong Tze Chua, Jean Lemaire, "Is the Design of Bonus-Malus Systems Influenced by Insurance Maturity or National Culture?" Forthcoming, Geneva Papers on Risk and Insurance – Issues and Practice

Choong Tze Chua, Krishna Ramaswamy and Robert Stine, "Predicting Short-Term Eurodollar Futures" The Journal of Fixed Income, 2009, 18 (4), 47-61.

Choong Tze Chua, Sandy Lai and Yangru Wu, "Effective Fair Pricing of International Mutual Funds" Journal of Banking and Finance, 2008, 32, 2307-2324.

Choong Tze Chua, Dean Foster, Krishna Ramaswamy and Robert Stine, "A Dynamic Model for the Forward Curve" The Review of Financial Studies, 2008, 21, 265-310.

Choong Tze Chua, Cheol Eun and Sandy Lai, "Corporate Valuation around the World: The Effects of Governance, Growth and Openness" Journal of Banking and Finance, 2007, 31, 35-56.

Choong Tze Chua and Winston Koh, "Measuring Investment Skills of Fund Managers" Applied Financial Economics, 2007, 17, 1359-1368.

Choong Tze Chua, Winston Koh and Krishna Ramaswamy, "Profiting from Mean-Reverting Yield Curve Strategies" The Journal of Fixed Income, 2006, 15 (4), 20-33. Summarized in The CFA Digest, November 2006.

Choong Tze Chua, Winston Koh and Krishna Ramaswamy, "Comparing Returns of US Treasuries versus Equities: Implications for Market and Portfolio Efficiency" Applied Financial Economics, 2005, 15, 1213-1218.

Working Papers

Choong Tze Chua, Michael Brandt, Krishna Ramaswamy and Amir Yaron, "A Two-Step Recursive Parameter Estimation Technique Using Cross-Sectional and Time-Series Data"

Jerry Cao, Choong Tze Chua and Winston Koh, "Specialization, Information Production and Venture Capital Syndication"

TEACHING

Lee Kong Chian School of Business, Singapore Management University

Undergraduate: Finance	2003/04 – 2006/07
Undergraduate: Portfolio Management	2005/06 – present
Master of Science in Applied Finance: Advanced Portfolio Management	2005/06 – 2008/09
Master of Science in Applied Finance: Portfolio Management	2006/07 – 2008/09
Master of Science in Wealth Management: Portfolio Management	2005/06 – present