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I Education

Stanford University (Graduate School of Business), Finance, Ph.D. 1986
Stanford University, (Department of Economics), Economics, M.A. 1985
Stanford University, (Department of Statistics), Statistics, M.S. 1984
University of Manchester Institute of Science and Technology, (Management Sciences), BSc (1st Hons.) 1978
Raffles Institution, 1969 – 1974

II Career Statement

I teach quantitative finance, business finance, financial engineering, financial econometrics, and risk management courses. My current research interests are in the areas of asset pricing, financial risk analytics and modelling, mathematical finance, business finance, financial econometrics, statistics and statistical methods, real estate finance, operations and transportations, shipping economics, energy and commodity economics, and others. I have experiences in an encompassing range of academic and institutional activities including being Vice-Provost, Interim Dean of Business School, Associate Dean (Faculty), Vice-Dean (Research), Sub-Dean, Head of Department/Unit, Journal Editor, Director of University level Research Centre, Directors of Degree Programs, founding Faculty Senate Chair, Chair of University Task Force, Organizer of International Conferences, Professional Society President, Advisory Board Member of external University and External Academic Advisor of international associations and schools, and others, at SMU and at NUS previously. I have also consulted for many large banks and companies and taught in many senior level executive programmes. I have been on the editorial boards of various Journals. I have won many research awards and have also been awarded the Pingat Pentadbiran Awam (*Public Administration Medal*) Perak (Silver) by the President of Singapore on Aug 9, 2012.

III Employment History

2001 –	Professor of Quantitative Finance/Finance, Lee Kong Chian Business School, Singapore Management University
2000 – 2001	Professor, Department of Finance and Accounting, National University of Singapore
1980 – 2000	Senior Tutor, Lecturer, Senior Lecturer, Associate Professor, Department of Finance and Accounting, Faculty of Business Administration, National University of Singapore
1980	Administrative Service, Prime Minister's Office
1978 – 1980	National Service, Captain, MINDEF, Singapore
1975	Officer Cadet School, 1st SMC, MINDEF, Singapore

IV Industry Consultancy

Monetary Authority of Singapore, Temasek Holdings (derivatives training), Capital Securities Corporation, Taiwan (set up proprietary trading on warrants), Bank of East Asia, Singapore, Singapore International Monetary Exchange (training), Development Bank of Singapore (risk software validation & also training), Ernst & Young Corporate Advisory Services, Citibank Corp, Singapore, American Express Group of Companies, Shearson Lehman Brothers, Marketing Institute of Singapore (training), Institute of Banking and Finance (training and exams board), Singapore Telecoms International Ltd. (training), Singapore Airlines, Institute of Developing Economies, Japan, UNESCAP (United Nations), Horizon Investments, Government of Singapore Investment Corporation, Changi Airport Managers and Partners (Singapore) Pte. Ltd., United Overseas Bank (risk software validation), Drew & Napier (Expert witness for litigation case on valuation of bonds with warrants between two international banks)

V Awards

- Pingat Pentadbiran Awam (*Public Administration Medal*) Perak (Silver) awarded by the President of Singapore, Aug 9, 2012
- Outstanding Paper Award, "CDS Market Informativeness and Related Hard-to-Value Stock Returns" (with Cheng Hao), 13th International Conference on Asia-Pacific Financial Markets, Seoul, December 2-8, 2018
- Best Prize Journal Award, "Hedging Derivative Securities with Volatility Futures: A Discrete-Time ε-Arbitrage Approach" (with Nelson Yap and YB Zhao), 8th Annual London Business Research Conference, Imperial College London 8-9 July 2013.
- Best Paper Award, "Global Financial Risks and Changes in Conditional Value-at-Risk," World Business, Economics and Finance Conference, Bangkok, 26, 27 September 2011.
- USA Financial Management Association International 1997 Competitive Paper Award, the Chicago Board of Trade Prize in the Futures and Options on Futures category
- National University of Singapore Outstanding Research Award, 1998
- National Taiwan University International Conference Competitive Paper Award Prize for best paper in derivatives, 1998
- Erskine Fellowship at University of Canterbury, 1998
- French Exchange Fellowship at INSEAD, France, 1991
- Best Graduating Student Award, University of Manchester Institute of Science and Technology, 1978
- Republic of Singapore's President Scholarship and Overseas Merit Scholarship, 1975-78

VI Research Publications (Refereed)

1. Kian Guan Lim and Michelle Lim, "Financial performance of shipping firms that increase LNG carriers and the support of eco-innovation," Journal of Shipping and Trade, November 2020, https://doi.org/10.1186/s41072-020-00080-0
2. Kian Guan Lim, "Bermudan Option in Singapore Savings Bonds," Review of Derivatives Research, July 2020, Doi: 10.1007/s11147-020-09168-y
3. Kian Guan Lim, "Developing Marketing Strategies for Specialist Government Hospitals in Thailand," Health Marketing Quarterly, Vol. 38, No. 4, 2020.
4. Ying Chen, Thorsten Koch, Kian Guan Lim, Xiaofei Xu, and N. Zakiyeva, "A review study of functional autoregressive models with application to energy forecasting", Wiley Interdisciplinary Reviews Computational Statistics (WIREs Computational Statistics Journal), July 2020 https://doi.org/10.1002/wics.1525.
5. Kian Guan Lim, and Michelle S.J. Lim, "Machine Learning using Instruments for Text Selection: Predicting Innovation Performance", International Journal of Management and Applied Science (IJMAS), Vol 5(12) December 2019, 37-40.
6. Kian Guan Lim, Nikos Nomikos, Nelson Yap, "Understanding the Fundamentals of Freight Markets Volatility", Transportation Research Part E: Logistics and Transportation Review, 2019, Vol 130, 1-15.
7. Lim Kian Guan, Chen Ying, and Nelson Yap, "Intraday Information from S&P 500 Index Futures Options", Journal of Financial Markets, 2019, Vol 42, 29-55.
8. Ying Chen, Stefan Klotz, Kian Guan Lim, and Jiejie Zhang, "International Yield Curve Prediction with Common Functional Principal Component Analysis", refereed paper published in 'Robustness in Econometrics' Vol 692, *Springer Verlag*, January 2017, pp. 287-304.
9. C.W. Tee, Huang S., Kian-Guan Lim, "Performance Control and Risk Calibration in the Black-Litterman Model", *Journal of Portfolio Management*, Winter issue, January 2017.
10. Nelson Yap, Kian-Guan Lim, and Yibao Zhao, "Hedging Derivative Securities with Volatility Futures", International Journal of Financial Markets and Derivatives, Vol.5, 2016, 111-127.
11. Koh, B, F. Koh, D. Kuo, K.G. Lim, D. Ng, and K.F. Phoon, "A Risk and Complexity Rating Framework for Investment Products", *Financial Analysts Journal*, Vol. 71, Issue 6, Nov/Dec 2015, 10-28.
12. Kian Guan Lim, Hao Cheng, and Nelson Yap, "New Approach to Density Estimation and Application to Value-at-Risk", Journal of Mathematical Finance, Vol. 5, No. 5, November 2015, 423-432.
13. Kian Guan Lim, "Predictability of EU Bank Stress Test Results", *Global Economy and Finance Journal*, Vol. 8, No. 1, March 2015, 1 - 10.
14. Lim Kian Guan, "Testing Dependencies in Term Structure of Interest Rates", refereed accepted paper published in 'Modelling Dependence in Econometrics' in Advances in Intelligent System and Computing Vol 251, *Springer Verlag*, January 2014, pp. 141-151.
15. Kian-Guan Lim and Christopher Ting, "The Term Structure of S&P 100 Model-Free Volatilities," *Quantitative Finance*, Vol. 13, Issue 7, 2013.

16. Kian Guan Lim, Yi Zhou, and Yun Li, "Variations in Credit Spread Term Structures," *Journal of Business and Economics* (ISSN 2155-7950) USA, Vol. 4, No. 7, July 2013, 571-594.
17. Kian-Guan Lim, "Choice of Copulas in Explaining Stock Market Contagion," refereed paper published in "Uncertainty Analysis in Econometrics with Applications" edited by Huynh et.al., *Springer-Verlag,* 2013, 129-140.
18. Carolyn Chang, Jack Chang, and Kian Guan Lim, "Global Warming, Extreme Weather Events, and Forecasting Tropical Cyclones," *ASTIN Bulletin*, The Journal of the International Actuarial Association, Vol.42, May 2012.
19. Joel Goh, Kian-Guan Lim, Melvyn Sim, and Weina Zhang, "Portfolio Value-at-Risk Optimization for Asymmetrically Distributed Asset," *European Journal of Operational Research* Volume 221, Issue 2, September 2012, 397-406.
20. Lim Kian Guan, "Global Financial Risks, CVaR and Contagion Management," *Journal of Business and Policy Research*, Vol.7, No.1, April 2012, 115-130.
21. Zhan-Yong Liu, Gang-Zhi Fan and Kian Guan Lim, "Extreme Events and the Copula Pricing of Commercial Mortgage-Backed Securities," *Journal of Real Estate Finance and Economics*, Volume 38, Issue 3, 2009.
22. LJ Cao, Zhang JQ, Lim Kian Guan, and Zhonghui Zhao, "An Empirical Study of Pricing and Hedging Collaterized Debt Obligation (CDO)," *Advances in Econometrics*, 2008, Volume 22, 15-54. Emerald Group Publishing Limited.
23. Zhe Zhang and Kian-Guan Lim, "A Non-Lattice Pricing Model of American Options under Stochastic Volatility," May 2006, Vol 26, No 5, *Journal of Futures Markets*, 417-448.
24. Kian-Guan Lim, "Estimating Credit Risk Premia," *ICFAI Journal of Financial Risk Management*, Vol. III, No.3, September 2006, 7-29.
25. Cai LJ, Zhang JQ, Cai Zongwu, Lim Kian Guan, "An empirical study of dimensionality reduction in support vector machine," June 2006, Vol. 16, *Neural Network World*, 177-192.
26. Lijuan Cao, Lim Kian Guan, Zhang Jingqing, "Bond Rating Using Support Vector Machine," 2006, Vol 10, No 3 (May-June), *Intelligent Data Analysis*, IOS Press, 285-296.
27. Lim Kian Guan, Christopher Ting, and Mitch Warachka, "The implied jump risk of LIBOR rates," *Journal of Banking and Finance*, 2005, Vol 29, Issue 10, 2503-2522.
28. T.F. Sing, S.E.Ong, G.Z. Fan, and K.G. Lim, "Pricing Credit Risk of Asset-Backed Securitization Bonds in Singapore," *International Journal of Theoretical and Applied Finance,* 2005, Vol. 8, No. 3, 321-338.
29. Yuan Gao, Lim Kian Guan, and Ng Kah Hwa, "An Approximation Pricing Algorithm in an Incomplete Market: A Differential Geometric Approach", *Finance & Stochastics*, Vol 8, No 4, Nov 2004, 501-523.
30. Kian Guan Lim, Fenghua Song, and Mitch Warachka, "The Effect of Taxes on the Pricing of Defaultable Debt," *The Journal of Risk*, Vol. 6, No. 2, Winter 2004.
31. Lim Kian Guan, Liu Xiaoqing, and Tsui Kai Chong, "Asymptotic Dynamics and VAR of Large Diversified Portfolios in a Jump-Diffusion Market," *Quantitative Finance*, Journal of the Institute of Physics, 2004, Vol 4, issue 2, 129-139.
32. Kian-Guan Lim and Eric Terry, "The Valuation of Multiple Stock Warrants," *Journal of Futures Markets*, Vol. 23, No. 6, June 2003, pp.517-534.
33. Li Yun, Lim Kian Guan, and Tsui Kai Chong, "Estimating the Credit Risk Premium Adjustments of Corporate Bonds," *Asia-Pacific Journal of Financial Studies*, Journal of the Korean Securities Association, Vol. 32, No.2, 2003, 245-274.
34. Kian-Guan Lim, Chang Shiwei, and Tsui Kai Chong, "Defaultable Debt Pricing in Multi-Factor Models," *International Journal of Theoretical and Applied Finance*, Vol. 5, No. 8, 2002, pp. 823-844.
35. Lim Kian Guan and Low Teng Yong, "Swap book risk valuation using convexity adjustments," *Derivatives Use, Trading & Regulation*, an International Journal of the Futures and Options Association UK, Vol. 8, No. 2, 2002, pp. 123-139.
36. Kian-Guan Lim and Da Zhi, "Pricing Options using Implied Trees: Evidence from FTSE-100 Options," *Journal of Futures Markets*, Vol. 22 No. 7, July 2002, pp 601-626.
37. Kian Guan Lim and Qin Xiao, "Computing Maximum Smoothness Forward Rate Curves," *Statistics and Computing*, Vol.12, 2002, pp. 275-279, ISSN 0960-3174.
38. Kian Guan Lim, Qin Xiao, and Jimmy Ang, "Estimating Forward Rate Curve in Pricing Interest Rate Derivatives," *Derivatives Use, Trading & Regulation, an* International Journal of the Futures and Options Association UK, Vol. 6 No. 4, 2001, pp. 299 - 305
39. Lim K.G. and Guo XQ, "Pricing American Options with Stochastic Volatility: Evidence from S&P 500 Futures Options," *Journal of Futures Markets*, Vol. 20, No. 7, 2000, pp. 625-659.
40. C.W. Chang, J.S.K. Chang, and K.G. Lim, "Pricing and Hedging Emerging Market Derivatives: The Case of Hong Kong Derivative Warrants," *Asia Pacific Journal of Finance*, Vol. 3, Issue 1, May 2000.
41. Wang SY, Lim K.G., and C.W. Chang, "A New Methodology for Studying Intraday Dynamics of Nikkei Index Futures using Markov Chains," *Journal of International Financial Markets, Institutions and Money*, Vol.9, pp.247-265, 1999, Elsevier-North Holland.
42. Lim K.G., WY Yeo, KA Wong, and SC Wong, "Information and Liquidity Effect of Government Approved Stock Investments," *Pacific-Basin Finance Journal*, Vol 7, 1999, pp. 523-538, North-Holland.

43. Lim K.G. and E.H.K. Ng, “A Theory of IPO Pricing using Tender Prices,” Vol.9, pp. 433-442, 1999, *Applied Financial Economics*.
44. Lim K.G. and T.Y. Tan, “China and the Asian Financial Crisis: Policy Options and Political Role,” *Business and the Contemporary World*, Global Focus, Vol 11, No 2, pp.109-119, 1999, John Wiley, USA.
45. C.W. Chang, J.S.K. Chang, and K.G. Lim, “Information-Time Option Pricing: Theory and Empirical Evidence,” *Journal of Financial Economics*, Vol 48, No 2, May 1998.
46. K.G. Lim, D. How, and Eric Terry, “Information Transmission across Eurodollar Futures Markets,” *International Journal of Theoretical and Applied Finance*, World Scientific Publisher, Vol.1, No.2, pp.235-245, 1998.
47. K.G. Lim, K.C. Loo, and Ruth Tan, “Arbitrage in Nikkei Stock Average Futures across Osaka and SIMEX,” *Accounting Research Journal*, Vol.11, No.1, pp.218-232, 1998
48. K.G. Lim and S.C. Wong, “Financial Markets Trends and Studies of Singapore Futures Markets,” *Asia-Pacific Financial Markets*, formerly Financial Engineering and The Japanese Markets, Vol.5, pp.45-63, 1998.
49. Lim KG, and C Teo, “Pricing and informational efficiency of the Nikkei futures options,” *Research in Finance*, Vol 15, pp. 197-254, 1997, USA.
50. Lim, KG, K B Chow and K C Tsui, “Estimating Singapore’s import function using demand systems theory,” *Singapore Economic Review*, Vol. 41, No.1, pp 1-12, 1997.
51. Sudin Haron and Lim K.G., “An Equilibrium Characterization of Profitability in Islamic Banking,” *The Middle East Business and Economic Review*, Vol 9, No 2, 1997, 39-47.
52. Lim, KG, “Portfolio Hedging and Basis Risk,” *Applied Financial Economics*, 6, 1996, 543-549.
53. Lim, KG, “Information Content of Japanese Management Earnings Forecasts,” *Accounting Research Journal*, 8, No.1, 1995. 27-35.
54. Lim, KG and J Muthuswamy, “The Impact of Transaction Costs on Nikkei Stock Index Futures Arbitrage,” *The Review of Futures Markets*. Vol.12, No.3, 1993, 717-738.
55. Lim, KG, "Arbitrage and Price Behavior of the Nikkei Stock Index Futures," *The Journal of Futures Markets*, USA, Vol.12, No.2, April 1992, 151-161.
56. Dean Corbae, KG Lim and Sam Ouliaris, "On Cointegration and Tests of Forward Market Unbiasedness," *Review of Economics and Statistics*, Vol 74, Issue 4, Nov 1992, 728-732.
57. Lim, KG, "Speculative, Hedging, and Arbitrage Efficiency of the Nikkei Index Futures," *Pacific-Basin Capital Markets Research*, 3, 1992, 441-461.
58. Leong SM and KG Lim, "Extending Financial Portfolio Theory for Product Management," *Decision Sciences*, Vol.22, No.1, Winter 1991, 181-193.
59. Lim Chin and KG Lim, "Equilibrium pricing in the scrap car market," *Transportation Research* Part B Methodological, Vol.25B, No.4, 1991, 203-213.
60. Lim, KG and Phoon Kok-Fai, "Tests of Rational Bubbles using Cointegration Theory. *Applied Financial Economics*, Vol.1, No.2, June 1991, 85-88.
61. Lim, KG and K F Phoon, “Testing the Warrant Pricing Model," *Economic Letters* 35, 1991, 451-455.
62. Ariff, M, KG Lim and L W Johnson, "The Normal Distribution in Applied Finance," *Singapore Journal of Statistics*, Vol.1 No.1, 1990. 147-155.
63. Lim, KG, "A new test of the three moment capital asset pricing model," *Journal of Financial and Quantitative Analysis*, June 1989, Vol.24, No.2, 205-216.
64. Lim, KG, "Dividend Policy and Tax Structure," *Economic Letters* 31, 1989, 269-272.
65. Ariff, M and KG Lim, "The Rate of Return under Re-Capitalization: A Note," *Asia Pacific Journal of Management*, Vol.6, No.1, October 1988, 141-147.

VII <u>Completed Working Papers</u>

- Solo author - “Endogeneity of Commodity Price in Freight Cost”
- “Asymmetric Distribution Factor Equilibrium Model”
- “Do Credit Default Swap Prices Reveal the Presence of Informed Trading?” (with Cheng Hao)
- “CDS Influence on Corporate Discretionary Accruals” (with Cheng Hao)
- “Industry Structure and Stock Price Synchronicity” (with Cheng H., T.F. Sng, and L. Wang)
- “Ex-ante stock-bond return correlations are more Informative” (with Cheng Hao)
- “Cross Market Information Spillovers: Stocks and CDS”, (with Cheng Hao)

<u>Working Papers in Progress</u>

- “GARCH Option Pricing with Exogenous Factor” – draft, project with Chen Ying, NUS.
- “CDS and Momentum Crashes” – draft, project with Cheng Hao

VIII Other Publications

66. "Leverage strategies of REITs and Real Estate Developers" (with Sing Tien Foo) SSRN.
67. Kian-Guan Lim, Raj Komaran, and Gilbert Tan, "Yeo's Trans-Pacific Watershed Story," Case written for Aoyama Gakuin Asian MBA Case Project with International Consortium, 2005.
68. Lim Kian Guan, "Credit Portfolio Management," *Aoyama Management Review*, 4, 2003, 54-61.
69. K.G. Lim and S.C. Wong, "New Financial Markets Trends and some Experiences of Singapore Markets," *Singapore Management Review*, 1998.
70. Lim, KG and T Y Low, "Volatility and margining in futures exchange," *Singapore Management Review*, Vol 18, No 1, 1996, 15-26.
71. Lim, KG, J Ang and E S Terry, Managing Asia-Pacific Crude Oil Price Risks with Brent Futures. Technical Report. Singapore: SIMEX, December 1996, 13pp.
72. Lim, KG, Weekly Volatility Study of SIMEX Nikkei 225 Futures Contracts using GARCH Methodology. Technical Report. Singapore: SIMEX, December 1996, 15pp.
73. Lim, KG, QQ Xian, and T Y Low, Optimal Setting of Initial Margin. Technical Report. Singapore: SIMEX, December 1996. 9 pp.
74. Lim, KG and Q Q Xian, Hedging Defaulted Position. Technical Report. Singapore: SIMEX, December 1996. 35 pp.
75. Lim, KG and QQ Xian, Maintenance Margin Determination of Euroyen Futures Using GARCH Methodology. Technical Report. Singapore: SIMEX, December 1996. 14 pp.
76. Chow, K B, C C Lee, K C Tsui and KG Lim, Survey of Capital Stocks 1991. CBRD 6/47/93. Singapore, 28 February 1993. 11 pp. (Research prepared for Institute of Developing Economies, Tokyo) (Capital stocks survey).
77. Tsui, K C, K B Chow and KG Lim, "The Singapore Economy. Centre for Business Research and Development, Singapore, Paper 39/92, 11 December 1992. 4 pp. (Research prepared for Institute of Developing Economies, Tokyo) (GDP forecasts as at the third quarter 1992).
78. Lim, KG, K C Tsui and K B Chow, "Estimating Import Demand Functions: The Case of Singapore. Center for Business Research and Development paper 33/92, 20 August 1992. 12 pp (Research prepared for Institute of Developing Economies, Tokyo) (Import estimations of three commodity groups)
79. Lim, KG and IPL Png, "Dual Distribution in the Singapore Stock Brokerage Industry," *Singapore Management Review*, Vol.13, No.1, January 1991, 31-36.
80. Lim, KG and K S Chia, "Intra-day price behavior of the Nikkei Stock Average index futures," *Securities Industry Review*, Vol.17, No.1, April 1991. 55-62 (Singapore)
81. Lim, KG and CL Law, "Pricing of convertible coupon bonds in Singapore," *Singapore Business Review*, Vol.1, No.1, 1990.
82. Chow KB and KG Lim, "Small and Medium-Sized Enterprises: The Case of Japanese Investments in Singapore," *Singapore Management Review*, Vol.11, No.2, July 1989, 29-40.
83. Lim, KG and BS Foo, "Pricing of pure warrants in Singapore," *Singapore Management Review*, Vol.11, No.1, January 1989, 1-14.
84. Lim, KG and CL Law, "The Empirical Pricing of Singapore Treasury Bills," *Securities Industry Review*, Vol.15, No.1, April 1989, 39-43.
85. Koh, FCC, KG Lim, KF Phoon, KY Tan and KA Wong, Strategic Study of the Flow of Funds. Citibank NA, 1989, 204 pp.
86. Lim, KG and C C Goh, "Pricing of warrants with an option to exercise with loan stocks," *Securities Industry Review*, Vol.14, No.1, April 1988, 1-20.
87. Lim, KG, "A Generalized Method of Moments Test of the Capital Asset Pricing Model," *Securities Industry Review*, Vol.14, No.2, October 1988, 1-18.

IX Conference and Seminar Presentations (Including Invited Talks)

1. Lim Kian Guan, (co-author Cheng Hao), "CDS Channels of Influence on Discretionary Accruals", Academic Keynote invited address, 4th JAAF Symposium, January 11-13, 2020, Indian Institute of Management Bangalore, India.
2. Kian Guan Lim (co-author Cheng Hao), "Do Credit Default Swap Prices Reveal the Presence of Informed Trading?", 27th Conference on the Theories and Practices of Securities and Financial Markets, 6-7 December 2019, National Sun Yat-Sen University, Kaohsiung, Taiwan.
3. Kian Guan Lim (co-author Michelle Lim), "Financial Performance of Shipping Firms that Increase LNG Carriers and the Support of Eco-Innovation", World of Shipping Portugal, An International Research Conference on Maritime Affairs, "Leading the Shipping Industry into the Future", 21 - 22 November 2019, Carcavelos, Portugal. One of 5 Best Conference Papers.
4. Lim Kian Guan, "CDS Influence on Corporate Discretionary Accruals", (co-author Cheng Hao), presented at Rutgers Business School, 13th September 2019.

5. Kian Guan Lim (co-author Michelle Lim), “Machine Learning using Instruments for Text Selection: Predicting Innovation Performance", the International Conference on Computer Science, Machine Learning and Big Data, World Research Forum for advances in Science and Engineering, September 17-18, 2019, New York.
6. Kian Guan Lim (co-author Cheng Hao), “Framing and Anchoring CDS Signal in Stock Trading”, the 12th Annual Meeting of the Academy of Behavioral Finance & Economics Conference, September 18-21, 2019, New York.
7. Kian Guan Lim (co-author Cheng Hao), “Simultaneous volatility and skewness risk in asset pricing”, Aug 30, 2019, NUS Institute for Mathematical Sciences and Risk Management Institute Asset Pricing and Risk Management Workshop.
8. Kian Guan Lim (co-author Cheng Hao), “Do Credit Default Swaps Prices Reveal the Presence of Informed Trading?”, Finalist for 2019 FMA Asia/Pacific Conference Best Paper Award, July 10-12, 2019, Ho Chi Minh City, Vietnam.
9. Kian Guan Lim (co-author Cheng Hao), “Multiple Criteria Portfolio Choice with Variance Decomposition onto Half Spaces”, 26th Annual Conferene of the Multinational Finance Society, June 30 – July 3, 2019, Jerusalem, Israel.
10. Kian Guan Lim, invited Keynote Speaker, “Informational Connection between Stock and Credit Derivatives Markets”, International Conference on Banking, Finance and Business (ICBFB – 2019), April 24-25, 2019, Muscat, Sultanate of Oman.
11. Kian Guan Lim, “FinTech, AI, Data Analytics in Banking and Finance” – Keynote talk, International Conference on Business Innovation and Digital Management (ICBIDM) organized by the National Taipei University of Business, Taiwan, 29 November 2018.
12. Kian Guan Lim, “Predictive Analytics and Machine Learning” – Invited Lecture at National Taipei University of Business, 27 Nov 2018.
13. Kian Guan Lim, “Persistence of Moments and Profitability” (Frontiers of Current Research in Quantitative Finance), Invited Speaker, 1st UBS China Singapore Quant Conference, Peking University Overseas Exchange Centre, Beijing, China, 12 October 2018.
14. Kian Guan Lim, “Machine Learning of Real Options in Commodity Prices”, accepted for presentation at 27th South Taiwan Statistics Conference and 2018 Chinese Institute of Probability and Statistics Annual Meeting and Chung-Hwa Data Mining Society Annual Meeting, June 29-30, 2018, at Department of Statistics, National Cheng Kung University, Tainan.
15. Kian Guan Lim and Cheng Hao, “Term Structure of Predicted versus Realized Excess Asset Return Correlations”, accepted for presentation at 44th Eastern Economic Association Annual Conference, Boston 1-4 March 2018.
16. Lim Kian Guan, **“**Multiple Criteria Portfolio Choice under Variance Decomposition onto Half Spaces” Decision Sciences Institute Annual Conference, Washington D.C., USA, 18-20 November 2017.
17. Presentation by Lim Kian Guan (co-author Hao Cheng). “Segmented Equity and CDS Markets: Information Strategy and Distress Risk Premium” 27th October 2017, NYU-Shanghai University.
18. Lim Kian Guan, OUB Chair Professorship Public Seminar, “Shipping Finance: Taming the Gargantuan Waves?” 23rd March, 2017 SMU School of Law SR2.16.
19. Lim Kian Guan and Nikos Nomikos, “Understanding the Fundamentals of Freight Markets Volatility,” presentation at the International Association of Marine Economists Annual Conference, Kyoto June 2017.
20. Lim Kian Guan, Panel Speaker in “Derivative Funding and Valuation,” Marcus Evans Conference, 20th, 21st March 2017, Carlton Hotel, Singapore.
21. Lim Kian Guan, Talk to SMU Undergraduate students, “Meeting Market Challenges with QuantFin: Gordian Knot or Pandora’s Box?” 12th October 7:00 pm – 9:00 pm, SMU SOA SR 1.3, 2016.
22. Lim Kian Guan, Research Seminar, “Term Structure of Asset Risk Premia Correlations”, 30th September, 2016, Institute for Advanced Study, Hong Kong University of Science and Technology, HK.
23. “Meeting Market Challenges with Financial Mathematics”, invited presentation at United International College, Zhuhai, 28th September 2016.
24. Lim Kian Guan, OUB Chair Professorship Public Seminar, “Vector Covariances in Asset Risk Premia and Macroeconomic Factors” 30th March, 2016 SMU LKCSB SR2.2.
25. Keynote speech, “Hedging with Volatility Futures”, Xiamen University-Tianjin University Workshop on Quantitative Finance, Xiamen University WISE, 19th March 2016.
26. Presentation, “Vector Covariances in Asset Risk Premia and Macroeconomic Factors”, Research Seminar, Xiamen University WISE, 17th March 2016.
27. Presentation, “Vector Covariances in Asset Risk Premia and Macroeconomic Factors”, Research Seminar, Wuhan University Economics and Management School, 28th March 2016.
28. Presentation, “Industry Integration and Stock Price Synchronicity”, 23rd Conference on the Theories and Practices of Securities and Financial Markets, Kaohsiung, Taiwan, December 10-11, 2015.
29. Presentation, “Intraday S&P 500 Index Predictability and Options Trading Profitability”, 23rd Conference on the Theories and Practices of Securities and Financial Markets, Kaohsiung, Taiwan, December 10-11, 2015.
30. Lim Kian Guan, Invited speaker, “Intraday S&P 500 Index Predictability and Options Trading Profitability” Statistical Computing Asia 2015 (SCA2015), July 1 - 2, 2015, Academia Sinica, Taipei, Taiwan.

31. Lim Kian Guan, Research Seminar, “Intraday S&P 500 Index Predictability and Options Trading Profitability” 22 May, 2015 Wuhan University Economics and Management School.
32. Lim Kian Guan, Research Seminar, “Intraday S&P 500 Index Predictability and Options Trading Profitability” 24 March, 2015 NUS Risk Management Institute.
33. Lim Kian Guan, OUB Chair Professorship Public Seminar, “Intraday S&P 500 Index Predictability and Options Trading Profitability” 13 March, 2015 SMU LKCSB SR2.2.
34. Lim Kian Guan, Enrichment Lecture for MAF Course, "Lessons in Finance: Derivatives, Fixed Income, Trading, and Analytics", 17 February, 2015 SMU LKCSB SR2.2.
35. Presentation, “A New Method of Credit Exposure Modeling” (with Chaoran Song and Chen Ying), 1st Conference on Recent Developments in Financial Econometrics and Applications, organized by The Centre for Financial Econometrics, School of Accounting, Economics and Finance, Deakin University, 4-5 December, 2014.
36. Lim Kian Guan, research seminar, “Revisiting the International Stock Price Synchronicity Issue” (co-authors Sing Tien Foo and Cheng Hao) at Research Institute of Economics and Management, Southwestern University of Finance and Economics, Chengdu, 23 October 2014.
37. Lim Kian Guan, research seminar, “Revisiting the International Stock Price Synchronicity Issue” (co-authors Sing Tien Foo and Cheng Hao) at Sun Yat-Sen Business School, Guangzhou, 10 October 2014.
38. Presentation, “Leverage Strategies of Asian REITs and Real Estate Operating Companies” (with Sing Tien Foo), Asian Real Estate Society International Conference, Gold Coast Australia, 14-16 July 2014.
39. Lim Kian Guan, OUB Chair Professorship Public Seminar, “Mathematics of Intra-Day Technical Trading” 21 March 2014, SMU Mochtar Riady Auditorium.
40. Lim Kian Guan, “Testing Dependencies in Term Structure of Interest Rates”, the 7th International Conference of the Thailand Econometric Society, 8-10 January 2014, Chiang Mai.
41. Lim Kian Guan (co-author Huang Xiangyi), “Variations of Kagi Strategies in Algorithmic Trading,” Quantitative Finance Summer Research Workshop, July 30-31, Singapore Management University, 2013.
42. Lim Kian Guan (co-authors Chen Ying and Nelson Yap), “Intra-Day Forecasting of S&P 500 Index Movements using Option Implied Moments,” 33rd International Symposium on Forecasting, Seoul, Korea 23-26 June 2013.
43. Presentation, “Home Turf Advantage and Learning in Corrupt Markets: Evidence from Global REITS” (with Sing Tien Foo), Asian Real Estate Society International Conference, Kyoto, June 28 - July 1 2013.
44. Discussant of paper “A Perturbation Approach to Continuous-time Portfolio Selection under Stochastic Investment Opportunities,” by Dietmar P.J. Leisen, at Risk Management Institute Conference, Singapore July 11, 12, 2013.
45. Lim Kian Guan, research seminar, ``A Generalized Two-Moment Asset Pricing Model,’’ at Humboldt University, April 29, 2013.
46. Lim Kian Guan, research seminar, ``A Generalized Two-Moment Asset Pricing Model,’’ at UTS Business School, Sydney, March 21, 2013.
47. Lim Kian Guan, research seminar, ``A Generalized Two-Moment Asset Pricing Model,’’ at School of Economics, Finance and Marketing, RMIT, Melbourne, March 28, 2013.
48. Lim Kian Guan, research lecture, ``A Generalized Two-Moment Asset Pricing Model,’’ The Wang Yanan Institute for Studies in Economics, Xiamen University, March 1, 2013.
49. Nelson Yap, K.G. Lim, and Zhao Yibao, “Hedging Derivative Securities with Volatility Futures: A Discrete-Time ε-Arbitrage Approach” [presented by Zhao Yibao] at 8th Annual London Business Research Conference, Imperial College London 8-9 July 2013, Best prize for journal award.
50. Lim Kian Guan, OUB Chair Professorship Public Seminar, “Return and Risk of REITS” 21 February 2012, SMU LKCSB SR2.3.
51. Lim Kian Guan, invited presentation at the sixth International Conference of the Thailand Econometric Society, “Choice of Copulas in Explaining Stock Market Contagion”, January 2013.
52. Lim Kian Guan, invited research lecture, ``A Generalized Two-Moment Asset Pricing Model,’’ School of Business, Nanjing University, October 16, 2012.
53. Lim Kian Guan, discussant of paper “IPO Location as a Quality Signal: the case of Chinese developers” by S.K. Wong, Q. Wei, and K.W. Chau at the NUS-MIT-Maastricht symposium, Singapore Aug 27-28, 2012.
54. Lim Kian Guan, presented at Annual Paris Conference on Business and Social Sciences, “Variations in Credit Spread Term Structure”, 12-13 July 2012, Paris, organized by the European Centre for Business and Economic Research, WBI London BCA Aust (USA) and the World Business Institute, Australia.
55. Lim Kian Guan, presented at 10th Annual International Conference on Finance, “Variations in Credit Spread Term Structure”, Athens, 2-5 July, 2012, organized by the Athens Institute for Education and Research.
56. Lim Kian Guan, presented at 9th International Conference on Applied Financial Economics, “Maximum Likelihood Selection of Copulas in Explaining Stock Market Contagion”, Samos Island, 28-30 June 2012.
57. Lim Kian Guan, participated at 3rd Annual Conference of the European Decision Science Institute, Istanbul, paper “Default Probability and Counter-Party Risks in Credit Default Swaps”, 24-27 June 2012.

58. Lim Kian Guan, Research Seminar Presentation at Sim Kee Boon Institute Princeton/QUT/SMU Tripartite Conference on Financial Econometrics, "Horse Race of Copulas with Loss Tails", 10th May 2012.
59. Lim Kian Guan, Research Seminar Presentation at Wang Yanan Institute for Economic Studies and School of Economics, Xiamen University, "Structural Changes and Change-Point Estimation in Tails of Loss Distributions" 23rd April, 2012.
60. Lim Kian Guan, OUB Chair Professorship Public Seminar, "Financial Markets Development and Economic Stability," 15 March 2012, SMU Administration Building, Executive Media Theatre.
61. Presentation at Conference (co-authors: Joel Goh, Melvyn Sim, Weina Zhang), "Portfolio Value-at-Risk Optimization for Asymmetrically Distributed Asset Returns", IEEE International Conference on Computational Intelligence and Software Engineering (Special Session on Applied Mathematics and Information Management), Wuhan December 9-11, 2011.
62. Lim Kian Guan, Presentation at Conference, "Statistical Tests of Conditional Shortfalls and Change-Point Estimation in Risk Management," The 30th International Annual Conference on Multivariate Statistical Analysis MSA 2011, Lodz, Poland, 7 to 9 November 2011.
63. Lim Kian Guan, Presentation at Conference, "Statistical Tests of Conditional Shortfalls and Change-Point Estimation in Risk Management," Analytical Methods in Statistics Workshop (AMISTAT 2011) Prague, October 28-30, 2011.
64. Lim Kian Guan, Visit and Invited Lecture: "The Econometrics of Testing Risk Changes using Distributional Theory," at Faculty of Economics, Chiang Mai University, 28 September, 2011.
65. Lim Kian Guan, Presentation at Conference, "Global Financial Risks and Changes in Conditional Value-at-Risk," World Business, Economics and Finance Conference 26, 27 September 2011, Novotel Hotel, Bangkok, Thailand. (Won the Best Paper Award, Appointed Fellow of the World Business Institute, Australia)
66. Lim Kian Guan, Invited Talk, 2011 "Structural Changes and Change-Point Estimation in Tails of Loss Distributions," 2nd Singapore Conference on Statistical Science, at NUS September 19,20.
67. Lim Kian Guan, Invited Presentation: "Central Counter-Parties and Default Risks," presented at Asian Development Bank, Economic Research Dept (ERD) and Financial Services Dept (FSD), Manila, 4 August 2011.
68. Lim Kian Guan, Invited Seminar Presentation: "Investment Risks and Tests of Changes in Tail Distributions," research seminar presented at the University of the Philippines Dilimon Economics Dept, 5 August 2011.
69. Lim Kian Guan, Invited Talk: "Managing Cultural Diversity and Change," at Our Lady of Fatima University Manila, 6 August 2011.
70. Lim Kian Guan, Invited Presentation: "The Econometrics of Risk Measurement and Management Part I," Workshop for Faculty and Doctoral Students, University of the Philippines Dilimon Economics Dept, 8 August 2011.
71. Lim Kian Guan, Invited Presentation: "The Econometrics of Risk Measurement and Management Part II," Workshop for Faculty and Doctoral Students, University of the Philippines Dilimon Economics Dept, 9 August 2011.
72. Presentation of paper: Carolyn Chang, Jack Chang, and Kian Guan Lim, "Climate Risk Management: The Case of Tropical Cyclones", presented at the 2010 *World Risk and Insurance Economics Congress*, July 25-29, Singapore.
73. Lim Kian Guan, "Climate Risk Management: The Case of Tropical Cyclones" (co-authored paper), presented at Rutgers Business School, 26th May 2010.
74. Lim Kian Guan, Discussant of paper, "Insurance Cycle and Business Cycle: An International Perspective," by Q. Sun, W. Zheng, and Z. Xiao from Peking University, Melbourne University Finance Down-under Conference, March 2010.
75. Lim Kian Guan, "Portfolio Value-at-Risk Optimization," presentation at Hitotsubashi University CFEE Conference in *Financial Engineering and Mathematical Finance*, August 8, 2009.
76. Lim Kian Guan, "Latest Development in Credit Risk Modelling," presentation in *Risk Modelling and Validation*, a Marcus Evans Conference, 6-7 July 2009, Marriott Hotel, Singapore.
77. Kian-Guan Lim, *First Singapore Conference on Quantitative Finance*, "The Term Structure of Model-Free Volatilities and Volatility Risk Premium," 23 Feb 2009, NUSS Kent Ridge Guild House.
78. Kian-Guan Lim, Discussant, Second Annual Risk Management Conference: "The Challenges of Risk Management in Volatile Financial Markets," by the Risk Management Institute, NUS, at Grand Hyatt, Singapore, 30 June – 2 July, 2008.
79. Kian-Guan Lim and Christopher Ting, "On the Term Structure of Model-Free Volatilities and Volatility Risk Premium," *2008 China International Conference in Finance*, Dalian, China, July 2-5, 2008.
80. ZY Liu, GZ Fan, and KG Lim, "Extreme Events and the Copula Pricing of Commercial Mortgaged-Backed Securities," *2007 Association of Asia Pacific Rim Universities Real Estate Research Symposium*, Singapore York Hotel, July 16-17.
81. Kian-Guan Lim, Invited Talk, "Quantitative Techniques in VaR," at the Risk Management Association meeting, February 14, 2006.
82. Kian-Guan Lim, seminar presentation, "Estimating Default Risk Premia under Stochastic Covariates," Simon Fraser University Segal Graduate School of Business, October 27, 2005.
83. Lim Kian Guan, discussant of "Homeownership as a constraint on asset allocation," by Stephen Cauley, at the 2005 NUS-HKU Symposium on Real Estate Research, July 14 and 15, Gallery Hotel, Singapore.

84. Lim Kian-Guan, “Estimating Credit Risk Premia,” *Financial Management Association Conference 2005*, Chicago October 11-14, 2005.
85. Lim Kian Guan, “Technology of Information Aggregation and Financial Asset Pricing,” Symposium on “Globalization of Finance and Advancement of Financial Technology” at Aoyama Gakuin University, February 28, 2004.
86. Lim Kian Guan, discussant of “Estimating Implied Volatility and Risk Neutral Distributions based on option to wait to lease model,” by Patel and Shiue, at the Singapore – Hong Kong Research Symposium, 18 – 19 July 2003, Pan Pacific Hotel, Singapore.
87. Lim Kian Guan (co-authored with Christopher Ting and Mitch Warachka), “The Impact of Macroeconomic Announcements on Interest Rate Dynamics,” March 12, 2003, Paper presented at School of Economics, University of Madras.
88. Tien Foo Sing, Seow Eng Ong, Gang Zhi Fan, and Kian Guan Lim, “Credit Spread Analysis for ABS Transactions in Singapore,” *2003 Summer Meeting of the American Real Estate and Urban Economics Association's* (AREUEA), June 15-17, Cracow, Poland.
89. Li Juan Cao, Kok Seng Chua, Lim Kian Guan, “Combining KPCA with Support Vector Machine for Time Series Forecasting,” *2003 IEEE International Conference on Computational Intelligence for Financial Engineering*, Mar 21-23, Hong Kong.
90. Li Juan Cao, Kok Seng Chua, Lim Kian Guan, “c-Ascending Support Vector Machines for Financial Time Series Forecasting,” *2003 IEEE International Conference on Computational Intelligence for Financial Engineering*, Mar 21-23, Hong Kong.
91. Gao Yuan, KG Lim, and Ng KH, “Information differential geometry of equivalent martingale measures in an incomplete market,” *2nd World Congress of the Bachelier Finance Society*, Crete June 12-15, 2002.
92. Lim Kian Guan, “Credit Risk: Measurement and Management,” Aoyama Gakuin University Business School 2002 Global Knowledge Network Lecture/Open Seminar held in Aoyama Business School, Tokyo, Friday December 13, 2002, #932 Auditorium.
93. Lim Kian Guan, “Estimating Stochastic Volatility Models,” in Financial Mathematics Day, a one-day conference in conjunction with the Symposium on Stochastics and Applications (SSA: an ICM 2002 satellite conference) held in National University of Singapore, 15 to 17 August 2002.
94. Kian-Guan Lim, “Advanced Techniques in Credit Risk Modelling and Credit Derivatives Valuation,” Monetary Authority of Singapore Risk Conference 2002, 31 Jan- 1 Feb, Pan Pacific Hotel.
95. Kian-Guan Lim and Song Fenghua, “Pricing Corporate Coupon Bonds,” Quantitative Methods in Finance Annual Conference 2001, Sydney, December 12-15th 2001. (Invited Speaker)
96. Kian Guan Lim and Da Zhi, “Pricing Options using Implied Trees,” Singapore-MIT Alliance first annual symposium, Jan 16, 2001, NUS University Cultural Centre.
97. KG Lim, KT Uschi Phuah, and Wong SC, “The Impact of Credit Event on Treasury Bond Prices,” (no printed proceedings) *8th Annual Asia Pacific Finance Association Conference, 2001*, July 22-25, Bangkok.
98. KG Lim, and Li Yun, “Credit Rating as a Noisy Signal of Bond Risk Premia,” (no printed proceedings) *8th Annual Asia Pacific Finance Association Conference, 2001*, July 22-25, Bangkok.
99. KG Lim, and Weina Zhang, “Interest Rate Volatility in the Shanghai Bond Repurchase Market,” (no printed proceedings) *8th Annual Asia Pacific Finance Association Conference, 2001*, July 22-25, Bangkok.
100. KG Lim, R Poskitt, and K Yip, “New Zealand Derivative Warrants: Price Modelling in Thin Markets,” *CBOT Conference Proceedings*, Hong Kong, Feb 2000.
101. Kian Guan Lim and Da Zhi, “Pricing Options using Implied Trees: Evidence from FTSE-100 Options,” 4th Columbia University-Japanese Association for Financial Engineering and Econometrics Conference on Mathematical Finance and Financial Engineering, Tokyo, 16-17th December 2000. (Invited Speaker)
102. K.G. Lim, “Modelling, measuring and managing Credit Risk,” RISK seminar, Hong Kong, 30-31 March 2000.
103. KG Lim and Wang SJ, “Kalman Filtering of Continuous Poisson-Gaussian HJM Model,” MATLAB-Computing Beyond the Next Millennium Conference organised by TechSource Systems 18-19 October 1999, Singapore NTU.
104. Chang SW and Lim KG, “Pricing Defaultable Bond,” QMF 1999 Conference, July 15-17, Sydney. (Invited Speaker)
105. KG Lim, “Developing Contents for Distance Education in Finance,” Talk presented at the Third Global Classroom Conference, Aoyama Gakuin University, Tokyo, Japan, June 25-26, 1999.
106. KG Lim and Chang SW, “Pricing Defaultable Bonds,” Seminar presented at Tokyo University Department of Mathematical Sciences, Japan, June 23, 1999.
107. Lim KG and Wang SJ, “Kalman Filtering of Continuous Poisson-Gaussian HJM Model,” *QMF 1999 Conference*, July 15-17, Sydney.
108. Lim KG and Qin X, “Estimating Maximum Smoothness and Maximum Flatness Forward Rate Curve,” *QMF 1999 Conference*, July 15-17, Sydney.
109. Lim KG and Zhang Zhe, “An Analytical Approach to Pricing American Options under Stochastic Volatility,” *QMF 1999 Conference*, July 15-17, Sydney.

110. Lim KG and Zhao L, "Recombining Tree for Deterministic Volatility Functions," *QMF 1999 Conference*, July 15-17, Sydney.
111. Lim KG and Wang SJ, "Kalman Filtering of Continuous Poisson-Gaussian HJM Model," *Asia Pacific Finance Association 6th Annual Conference*, July 12-14, 1999 Melbourne.
112. Lim KG and Qin X, "Estimating Maximum Smoothness and Maximum Flatness Forward Rate Curve," *Asia Pacific Finance Association 6th Annual Conference*, July 12-14, 1999 Melbourne.
113. Lim KG and Wong SC, "A Study of Market Microstructure Volatility using Hidden Markov Chain," *Asia Pacific Finance Association 6th Annual Conference*, July 12-14, 1999 Melbourne.
114. Chang SW and Lim KG, "Pricing Defaultable Bond," *Asia Pacific Finance Association 6th Annual Conference*, July 12-14, 1999 Melbourne.
115. Lim KG and Zhang Zhe, "An Analytical Approach to Pricing American Options under Stochastic Volatility," *Asia Pacific Finance Association 6th Annual Conference*, July 12-14, 1999 Melbourne.
116. Lim KG, Zhang Z, and Qian J, "Heteroskedastic Pricing Kernel and Evidence from the Shanghai Repo Market," *Asia Pacific Finance Association 6th Annual Conference*, July 12-14, 1999 Melbourne.
117. Lim KG and Zhao L, "Recombining Tree for Deterministic Volatility Functions," *Asia Pacific Finance Association 6th Annual Conference*, July 12-14, 1999 Melbourne.
118. Wang SY, KG Lim, and CW Chang, "A New Methodology for Studying Intraday Dynamics of Nikkei Index Futures using Markov Chains," *11th Annual Australasian Finance and Banking Conference*, Sydney, 15-16 Dec 1998.
119. KG Lim and Wang ShiYun, "Intraday Behavior of Nikkei Index Futures Prices, Volumes, and Spreads," *Institute of High Performance Computing Asia 1998 International Conference*, 22-25 Sep 98, Singapore.
120. Chng PL and KG Lim, "Sources of Risk and Risk Premia in Asian versus G7 Equity Markets," *Institute of High Performance Computing Asia 1998 International Conference*, 22-25 Sep 98, Singapore.
121. Chang CCY, JSK Chang, and KG Lim, "Pricing and Hedging Hong Kong Derivative Warrants in Information-Time," *Asia Pacific Finance Association 5th Annual Conference Proceedings and Joint Conference with Nippon Finance Association*, 19-22 July 1998, Tokyo.
122. Lim KG, "Financial Engineering and Exotic Options," at School of Economics and Management, Tsinghua University, China, 24 Nov 1998.
123. Lim K.G., "Distance Learning and IT in Singapore," Global Teleconferencing Talk linkup with Aoyama Gakuin University (Tokyo) 6 Nov 1998.
124. C Chang, J S K Chang, and KG Lim, "Pricing and Hedging Hong Kong Derivative Warrants in Information-Time," Paper presented at the Economics and Finance Department, Waikato University, New Zealand, 19 June 1998.
125. K.G. Lim, D. How, and Eric Terry, "Information Transmission across Eurodollar Futures Markets," Paper presented at the Accountancy, Finance, and Information Systems Department of the University of Canterbury, New Zealand, 5 June 1998.
126. KG Lim, "Pricing American CEV Options," NUS Inter-Faculty Seminar on Applications of Mathematics in Finance and Engineering, 17 Apr 1998, organised by the Dept of Mathematics, NUS.
127. KG Lim, presented in forum on 2nd Global Classroom Conference, July 28, 1997, Aoyama Gakuin University, Tokyo, Japan.
128. KG Lim, "New Financial Markets Trends and some Experiences of Singapore Markets," Paper presented at the 4th Japanese Association of Financial Econometrics and Engineering Conference, held at Aoyama Gakuin University, Tokyo, 29-31 July 1997. (Invited Speaker)
129. KG Lim, "Financial Markets Trends and Empirical Research," Paper presented at Entrepreneurial Development Institute Seminar, 13th July 1997, Universiti Utara Malaysia at Sintok, Malaysia.
130. Chang CCY, JSK Chang, KG Lim, "Theory and Empirical Evidence on the Valuation of Futures Option with Systematic Jump Risk: A Randomized Operational Time Approach," Paper presented at Finance and Economics Seminar, University of Technology Sydney, Australia, 18 April 1997.
131. Chang CCY, JSK Chang, KG Lim, "Theory and Empirical Evidence on the Valuation of Futures Option with Systematic Jump Risk: A Randomized Operational Time Approach," Paper presented at Finance and Economics Seminar, Royal Melbourne Institute of Technology, Australia, 4 April 1997.
132. C.W. Chang, J.S.K. Chang, and K.G. Lim, "Information-Time Option Pricing: Theory and Empirical Evidence," *American Finance Association*, 1997.
133. D How, K.G. Lim, and Eric Terry, "Information Transmission across Eurodollar Futures Markets," in the *4th Asia Pacific Finance Association International Conference abstract Proceedings*, 14-16 July Kuala Lumpur 1997, Malaysia.
134. Chang CCY, JSK Chang, and KG Lim, "Information-Time Valuation of Nikkei 225 Futures Options," in the *4th Asia Pacific Finance Association International Conference abstract Proceedings*, 14-16 July Kuala Lumpur 1997, Malaysia.
135. Lim, KG, "A comment on The Pricing of Australian Imputation Tax Credits: Evidence from Individual Share Futures Contracts" (Discussant) - *Proceedings of 1997 Chicago Board of Trade Research Symposium*, 24-25 February 1997, Hong Kong.

136. Lim, KG. and Wee C.H., Strategic Management of Business Research in East Asia, In *Proceedings of the Association of Deans of Southeast Asian Graduate School of Management Business Research Conference*, Aug 22-24, Manila, 1996.
137. Lim, KG and C Teo, Pricing and informational efficiency of the Nikkei futures options. In (Abstract) *Proceedings of the 3rd Annual Conference of the Asia-Pacific Finance Association/PACAP* , Taipei July 8 - 10 1996, pp.65.
138. Yeo WY, KG Lim, and KA Wong, "Economic Impact of CPF Approved Investment Scheme," Paper presented at Second NUS Finance Conference, 30 August 1996, Singapore.
139. Lim, KG and Low T Y, Volatility and Margining in Futures Exchange, In Proceedings, *Academy of International Business Southeast Asia Regional Conference, at University of Otago*, New Zealand, 18-20 June 1996.
140. Lim, KG, "A comment on interest rate futures estimation" (Discussant) - *Proceedings of 1996 Chicago Board of Trade Research Symposium*, 26-27 February 1996, Singapore.
141. Lim, KG, Keynote address at PHP Asia 21 Journal inauguration, Hotel New Otani, 21 Dec 1995, Singapore. (Invited Speaker)
142. Lim, KG, Weekly volatility study of SIMEX contracts using GARCH methodology. Paper presented at SIMEX Clearing House Committee Meeting, 18 October 1995, SIMEX, Singapore. (Invited Presentation)
143. Lim, KG and C Teo, Pricing Nikkei futures options. Paper presented at 1st NUS Finance Seminar, 8 September 1995, Marriott Hotel, Singapore.
144. Lim, KG, Pricing future options: Analytical solutions. Paper presented at NUS Mathematics Dept. Seminar, September 1995. Mathematics Dept, NUS, Singapore.
145. Lim, KG and EHK Ng, A theory of IPO using tender prices (Abstract). In *Proceedings of the 2nd Annual Conference of the Asia-Pacific Finance Association*, compiled by K C Chan, pp 44-57. Hong Kong: APFA, July 1995. Paper was also presented at TIMS XXXIII Conference, 25-28 June 1995, Suntec City, Singapore.
146. Lim, KG, Pricing options with alternative exercise costs. In *Proceedings of the Asia Pacific Finance Association 1st Annual Conference*, 29 September 1994, Sydney, Australia, pp 276-287.
147. Lim, KG, Estimating diffusion processes and financial applications. In *Proceedings of the Asia Pacific Finance Association 1st Annual Conference*, 28 September 1994, Sydney, Australia, pp 427-456.
148. Lim, KG, Estimating diffusion processes and financial applications. Paper presented at Monash University Department of Accounting & Finance Staff Seminar Series, September 1994, Monash University at Clayton, Australia.
149. Lim, KG, Estimating diffusion processes and financial applications. Paper presented at Decision Sciences Department Seminar Series, July 1994, National University of Singapore, Singapore.
150. Lim KG, Distribution-free estimation of diffusion coefficient and its financial applications. Paper presented at Wharton School Finance Department Staff Seminar Series, 18 May 1994, Wharton Business School, Philadelphia, United States.
151. Lim, KG, K B Chow and K C Tsui, European Community Market Integration and Singapore. In *Impact of EC Integration on Asian Industrializing Region*, edited by Mitsuru Toida, pp 236-262. Japan: Institute of Developing Economies, 1994. (Paper presented at IDE International Symposium, 22-24 June 1993, IDE, Tokyo, Japan).
152. Lim, KG, K B Chow and K C Tsui, Estimating the impact of European Community integration on Singapore trade sector. Paper presented at Institute of Developing Economies Seminar, 16-17 March 1993, IDE, Tokyo, Japan.
153. Lim, KG and J Muthuswamy. The impact of transaction costs on Nikkei stock index futures arbitrage. *Fourth Chicago Board of Trade Conference*, 1-2 March 1993, Hong Kong.
154. Lim, KG, Arbitrage and price behavior of the Nikkei stock index futures. In *Proceedings of 2nd International Conference on Asian-Pacific Financial Markets*, 1991. (Paper presented at 2nd International Conference on Asian-Pacific Financial Markets, September 1991, Hong Kong)
155. Lim, KG, Speculative, hedging and arbitrage efficiency of the Nikkei index futures. Paper presented at Seminar at Australian Graduate School of Business, December 1990, Sydney, Australia.
156. Lim, KG, Speculative, hedging and arbitrage efficiency of the Nikkei index futures. Paper presented at Seminar at Melbourne Graduate School of Business, December 1990, Melbourne, Australia.
157. Lim, KG, Speculative, hedging and arbitrage efficiency of the Nikkei index futures. Paper presented at Seminar at Institute of Developing Economics, October 1990, IDE, Tokyo, Japan.
158. Lim, KG, Speculative, hedging and arbitrage efficiency of the Nikkei index futures. In *Third Annual Pacific-Basin Finance Conference Proceedings*, edited by G Rhee, compiled by University of Rhode Islands, 1991. (Paper presented at 3rd Annual Pacific-Basin Finance Conference, June 1991, Seoul, South Korea)
159. Lim, KG, discussant at International Conference on Financial Systems and Policy, 1988, Indonesia.
160. Chow, K B and KG Lim, "Guidelines on Input-Output Analysis of Tourism" Paper presented at Expert group Meeting on the Measurement of the Economic Impact of Tourism by Input-Output Analysis, UN ESCAP, 22-25 November 1988, Bangkok, Thailand.
161. Lim, KG, Pricing of bond-option of warrants in Singapore. In *Proceedings, Academy of International Business Southeast Asia Regional Conference*, 23-25 June 1988, Bangkok, Thailand.

162. Lim, KG, The equilibrium pricing pure warrants in Singapore. In *Proceedings, Academy of International Business Southeast Asia Regional Conference*, 23-25 June 1988, Bangkok, Thailand.
163. Lim, KG, Taxation and optimal dividend policy. In *Proceedings, International Conference on Optimisation: Techniques and Applications*, 1987, Singapore.
164. Lim, KG and JS Seah, Corporate financing during recession. In *Proceedings, Academy of International Business Southeast Asia Regional Conference*, 1987, Malaysia.
165. Lim, KG, The forward risk premium in a heterogeneous international exchange model. In Proceedings (abstracts), *Eastern Finance Assoc Conference*, 1985, United States.
166. Lim, KG, Valuation of foreign investment projects with a non-linear tax option adjustment. In Proceedings (abstracts), *Eastern Finance Assoc. Conference*, 1985, United States.

X. Newspaper Articles

- 林建源作者，"面对社会金融动荡的挑战"，联合早报, Jan 8, 2018

XI. Books and Chapters

- Invited as editor in World Scientific Financial Data Analytics series, 2020 --
- Kian-Guan Lim, (forthcoming), "Theory and Econometrics of Financial Asset Pricing," Academic Publisher de Gruyter, Berlin, Germany, planned launch 2021.
- Kian-Guan Lim, 2015, "Probability and Finance Theory," 2nd Edition,World Scientific, 2015.
- Kian Guan Lim, 2015, "Financial Valuation and Econometrics," 2nd Edition, World Scientific, 2015.
- Kian Guan Lim, 2011, "Financial Valuation and Econometrics," World Scientific.
- Kian-Guan Lim, 2011, "Probability and Finance Theory," World Scientific.
- Kian-Guan Lim, 2007, "Investment and Financial Data Analysis," Mc-Graw Hill Publisher (ACE – class distribution only), ISBN 978-007-126650-5. (Please note that sales outside of class/SMU are not in the terms as the publication is a set of pre-edited compiled class notes.)
- Kian-Guan Lim, "Appreciation of Financial Engineering," a Center for Financial Engineering CD-ROM, produced 2001.
- Kian-Guan Lim, "The efficient markets hypothesis: a developmental perspective," Chapter 9 in Pioneers of Financial Economics Volume II Twentieth-Century Contributions edited by Geoffrey Poitras, Edward Elgar Publisher, 2007.
- Leong SM and KG Lim, "Cross-track betting: Is the grass greener on the other side?" In Efficiency of Racetrack Betting Markets, edited by Donald B Hausch, Victor S Y Lo, and William T Ziemba, pp 617-629. USA. Academic Press, 1994.
- Koh, FCC, KG Lim, T Walter and KA Wong, editors, Asia Pacific Journal of Management 11, no.2. Singapore, October 1994. (Special Issue on Asian-Pacific Financial Markets).
- Fang, Z, YK Ho, KG Lim and KA Wong, editors, Asia Pacific Journal of Management, October 1992. (Special Issue on Asian-Pacific Financial Markets).
- KG Lim, edited Asia Pacific Journal of Management Vol 10, Issue 1, April 1993, Vol 10, Issue 2, October 1993, Vol 11, Issue 1, April 1994, and Vol 12, Issue 1, April 1995.
- Chow K B, KG Lim, K C Tsui and CC Lee, "1992 Economic Forecasts for Asian Industrializing Region, The Singapore Economy: Review and Outlook," Chapter 5, in Institute of Developing Economies, PAIR Economic Forecasting Report edited by M. Toida and D. Hiratsuka, Tokyo, March 1992.
- Lim, KG and C C Goh, Pricing of warrants with an option to exercise with loan stocks. In Investment Analysis and Management, edited by S H Saw and C P Lim. Singapore: Longman Singapore Publishers and Singapore Stock Exchange, 1990.
- Lim, KG, A generalised method of moments test of the capital asset pricing model. In Investment Analysis and Management, edited by S H Saw and C P Lim. Singapore: Longman Singapore Publishers and Singapore Stock Exchange, 1990.
- Lim, KG and CL Law, The empirical pricing of Singapore treasury bills. In Investment Analysis and Management, edited by S H Saw and C P Lim. Singapore: Longman Singapore Publishers and Singapore Stock Exchange, 1990.
- Ariff, M, KG Lim, TA Wilkins and KA Wong, editors, Asia Pacific Journal of Management, December 1990. (Special Issue on Asian-Pacific Financial Markets).
- Lim, KG, and S F Boon, Pricing of pure warrants in Singapore. In Securities Pricing in Singapore. Singapore: Longmans Publications, 1990.
- Lim, KG, editor, Singapore Banking & Finance, 1989, published by the Singapore Institute of Banking and Finance.

XII. Teaching and Thesis Supervision

Had developed about 30 different semester courses at different levels.

Undergraduate Courses

Finance Theory (NUS), Options and Futures (NUS), Time Series Analysis (NUS), Corporate Finance (NUS), International Finance (NUS), Business Research (NUS), Empirical Methods in Finance (SMU), Investment and Financial Data Analysis (SMU), Probability and Finance Theory (SMU), Global Financial Risk Management (SMU), Workshop in Fixed Income (SMU), Finance FNCE101 (SMU), BSM (SMU-XO) to Thailand and Mahidol – Asia-ASEAN Business Ecosystem (SMU), Structured Products Sales and Trading (SMU)

MBA Courses

Empirical Finance (NUS), Corporate Finance (NUS), Investment Finance (NUS), International Financial Management (NUS), MBA Risk Management (SMU), July-August 2010

MS Applied Finance Courses

Advanced Fixed Income Securities (NUS, SMU), Advanced Derivatives (NUS, SMU), Derivatives (SMU), FNCE6043 Fixed Income & Derivative Analysis (2022), FNCE6049 Advanced Fixed Income & Derivative Analysis (2022)

MS Financial Engineering Courses

Advanced Financial Mathematics and Theory (NUS)

MS Quantitative Finance Courses

Risk Management (NUS MS in Quantitative Finance, Math Dept), June-July 2010, Jan-Apr 2011, Asset Pricing (SMU MSQF, Sep 2012), Derivatives (SMU MSQF, Sep 2014), Research Methods for Quantitative Professionals (SMU QF608, Apr-May 2017, March-May 2019). QF604 Econometrics of Financial Markets (March-May 2019).

MS/PhD Research Courses

Corporate Finance (SMU), Risk Management (SMU), Research Workshops (NUS)

Business Executive Courses

SMU-Singapore Investment Bankers Association “Fixed Income Markets” course 2002, 2003.
Financial Management Executive Development programs at NUS various years from 1989 – 1996.
UCLA – NUS Executive Finance Program, 1992.
Risk Management 12–week Industry Seminar organized by NUS CFE and Reuters, 1999–2000.
Bond Analytics 10–week Industry Seminar organized by NUS CFE and Bloomberg and IMAS, 2000–2001.
CFA course organized by the Institute of Finance and Banking in 1987-1989.
Statistics – Marketing Institute of Singapore.

Student Course Evaluation

Averaged top 20% in Undergraduate teaching at NUS, 1987-1997. Placed 1st 4 times in Honors Year teaching cohorts and 1st one time, 2nd two times amongst Year 2 and Year 3 teaching cohorts. Averaged above 4.0 out of 5.0 points scale in MBA teaching at NUS.

At SMU, undergraduate teaching scores averaged 4.3, 4.5 out of 5.0 for instructor effectiveness and course effectiveness. Postgraduate teaching scores averaged above 6.0 out of 7.0 points scale. These scores are clearly above average. The latest SMU-X course in 2018 score was above 6.8 out of 7.0.

Thesis Supervision

3 PhDs at SMU, 5 Masters of Science at SMU, 4 PhDs at NUS, 16 Masters of Science at NUS, several dozens of Honours Year Academic Exercises including several at NUS Mathematics Department during 2012-2018 and MBA Advanced Study Projects at NUS. On various PhD Dissertation Committees.

External Thesis Examination

PhD thesis examiner, University of Technology of Sydney, Australia, 1996, 2009, 2011, PhD thesis examiner, University of Melbourne, Australia, 2003, PhD thesis examiner, City University of Hong Kong, 2002, External Examiner, National University of Singapore, 2002, External examiner, Universiti Utara Malaysia, Faculty of Business, 2000/2001, PhD thesis examiner, National University of Singapore, 2001, 2014, 2015

XIII. Research Grants

Transferred S$0.5 million research grant from a quantitative finance project with Institute of High Performance Computing under A*Star, from NUS to SMU in 2001 October.

XIV. National and Public Service

1991 – 1992	Singapore Public Service Commission President's Scholarship Selection Board
1986 – 2001	Captain (Res), Singapore Armed Forces, Brigade Deputy Operations Staff Officer (Reservist Service), SAF Reserve Service Excellent Conduct Medal
1978 – 1980	Battalion Deputy Manpower Officer, Infantry Platoon Commander, Sea Patrol during Vietnamese refugee era, Battalion Deputy Operations Staff Officer, Commander, overseas live mortar firing exercise
1974– 1975	Officer Cadet Course, SAF Training Institute

XV. International Journal Editorial Services

- Advisory Editorial Board Member, Review of Philippine Economics, 2013 –
- Editorial Board Member, International Journal of Mathematical Sciences for Business and Finance (IJMSBF), 2012 –
- Associate Editor, International Journal of Theoretical and Applied Finance, World Scientific, 1997-
- Associate Editor, International Review of Finance, official journal of the Asia Pacific Finance Association/Nippon Finance Association, Blackwell Publisher, 1998-2001
- Associate Editor, Asia-Pacific Financial Markets (previously Financial Engineering and Japanese Markets), 1997-2001
- Editorial Board Member, Accounting Research Journal (Australia), 1994-2004
- Editorial Board Member, The International Journal of Banking and Finance, Penerbit Universiti Utara Malaysia Publishers, 2004-2010
- Editorial Committee Member, Asian Institute of Finance Review, Malaysia, 2010 –2013
- Associate Editor, African Finance Journal (South Africa), 1998-2011
- Editorial Advisory Board, Asia-Pacific Business Review, 2011 –2013
- Chief Editor, previously Editor (1990-92), of Asia Pacific Journal of Management, 1992-1995
- Associate Editor, Asia-Pacific Journal of Financial Studies, 2003-2005.
- Editorial Board Member, Pacific-Basin Finance Journal, USA, 1992-1997.
- Regional Communications Editor, Asia Pacific Journal of Management, 1986-88
- Editor, Singapore Banking and Finance, a journal of the Institute of Banking and Finance, 1988-89

XVI. Professional Services

- Session Chair, "How would Private Digital Currencies affect Government Policy?" by David Yermack and Gur Huberman, ABFER, MAS, NUS Workshop on Digital Currency Economics and Policy, 14-16 Nov 2018, MAS Penthouse Level 30, Shenton Way.
- Advisory Committee Member, Republic Polytechnic Centre for Innovation and Enterprise, 2006 – 2012.
- MAS Financial Scholarship Programme Scholarship Interview Panel member, 2008-2014
- Member Advisory Board, and Chairman, Research Board, of the BNP Paribas Hedge Fund Centre at SMU, 2007 – 2008
- Member, Advisory Council, Graduate School of International Management, Aoyama Gakuin University, Japan, 2001-2007
- Board Member, ABEST21, 2005 - 2006, The Alliance on Business Education and Scholarship for Tomorrow – a 21st Century Organization
- External Examiner, Universiti Tunku Abdul Rahman (UTAR), Bachelor of Business Administration (Honours) Risk Management, 2021-2023.
- External Academic Advisor, Faculty of Business, City University of Hong Kong, BBA (Hons) Financial Engineering Program, 1 Oct 2002 – 2008
- Assessor for Research Grants Council of Hong Kong, 2005.
- Who's Who in Science and Engineering, published by Marquis Who's Who 2003-2004, and so on.
- Assessor, Australian Research Council University Small Grant Program, 1997-2000.
- External Assessor, Hong Kong Government University Research Grants, 1994-2000.
- Melbourne University Finance Down-under Conference paper selection committee, 2011.
- Reviewer, 15th Annual Asia-Pacific Futures Research Symposium (CBOT), Singapore, February 2005.
- Member, Singapore University Press-World Scientific Sub-Committee for Banking, Economics and Business Studies, 1999-2001.
- Founding President, Association for Financial Engineering Singapore, 1999.
- Examinations Board Member of FOREX Association of Singapore, 1997-1999.

- Committee Member of Association of International Financial Engineers (USA) Singapore Dinner Committee, 1997-1999.
- Board Member, Honorary Secretary, Asia Pacific Finance Association (premier finance academic association based in Asia with academic members from Australia, Hong Kong, India, Japan, Korea, Malaysia, PRC, Singapore, UK, and USA etc.) 1993 – 1998.
- Member, Business-Times & Deutsche Morgan Grenfell Stock Index Review Committee, Industry Panel, 1996.
- Secretary, Pro-tempore Committee, Asia Pacific Finance Association, 1991-1993, founding secretary.
- Member, Executive Committee of the Academy of Financial Services, 1987-88
- Occasional reviewer for Mathematical Finance, Journal of Financial and Quantitative Analysis, Journal of Economic Dynamics and Control, Journal of Futures Markets, Quantitative Finance, IEEE Transactions, International Review of Economics and Finance, The Quarterly Review of Economics and Finance, Global Finance journal, Pacific-Basin Finance Journal, Accounting Research Journal, Australian Journal of Management, Applied Financial Economics, The Journal of Real Estate Finance and Economics, Asia Pacific Journal of Management, Asia Pacific Journal of Finance, Malaysian Journal of Economic Studies, Singapore Management Review, Securities Industry Review, Asian Case Research Journal
- Book reviewer, John Wiley & Sons, 1998-2001
- Book reviewer, Prentice-Hall International, 1993-2001
- Book reviewer, Longmans Publisher, 1990-2001
- Member, Pearson Education Asia Panel of Reviewers, 1999-2001
- Book reviewer, Academic Press, 2001
- Book reviewer, World Scientific, 1999-2001

XVII. International Conference Program Committees

- Technical Program Committee Member, 2019 International Conference on Machine Learning and Intelligent Systems (MLIS 2019), Nov 19-22, 2019, Hualien, Taiwan.
- International Program Committee Member, IASTED (International Association for Science and Technology Development), August 2012, Hawaii Conference.
- International Program Committee Member, IASTED (International Association for Science and Technology Development) International Conference on Management Science and Risk (MSR 2011), Oct 17-19 2011, Beijing PRC.
- International Program Committee Member, IASTED (International Association for Science and Technology Development) 2ND International Conference on Advances in Management Science and Risk Assessment (AMSRA 2010), Nov 24-26, 2010, Phuket, Thailand.
- Scientific Program Committee Member, NUS Institute of Mathematical Sciences & RMI joint program in Mathematical Finance, November-December 2009.
- International Program Committee Member, IASTED (International Association for Science and Technology Development) International Conference on Advances in Management Science and Risk Assessment (AMSRA 2009), October 12-14, 2009, Beijing.
- Scientific Program Committee Member, NUS Risk Management Institute Risk Management 3rd Annual Conference, Singapore 16-18 July 2009.
- International Program Committee member of the 4th IASTED International Conference on Financial Engineering and Applications (FEA 2006), September 24-26, 2007, UC Berkeley, USA.
- International Program Committee member of the 3rd IASTED International Conference on Financial Engineering and Applications (FEA 2006), October 9-11, 2006, MIT, Cambridge MA, USA.
- Organising Co-Chair, Workshop on Computational Finance, 29-30 August, 2005, Institute of Mathematical Sciences, National University of Singapore.
- International Program Committee member of International Conference on Financial Engineering and Applications (FEA 2004), November 8-10, 2004, Cambridge MA, USA.
- Program Committee, 2000 7th Asia Pacific Finance Association Annual Conference, Shanghai.
- Program Committee/reviewer, 1999 FMA/PACAP Finance Conference, Singapore.
- Program Committee member, 1999 Far Eastern Meeting of the Econometric Society, July 1-3, 1999, Singapore.
- Program Committee /reviewer, 10th Annual PACAP Finance Conference, Kuala Lumpur, 1998.
- Program Committee /reviewer, Institute of High Performance Computing Asia 98 International Conference & Exhibition, 22-25 Sep 98, Singapore.
- Program Committee /reviewer, 4th Asia Pacific Finance Association Annual Conference, Kuala Lumpur, July 1997.
- Program Committee /reviewer, 7th Annual PACAP Finance Conference, Manila, 1995.
- Chairperson, Finance Cluster, Program Committee /reviewer, TIMS (International Management Science) XXXIII International Conference, Singapore, June 1995.
- Program Committee Co-Chairman/reviewer, 3rd International Conference on Asian Pacific Financial Markets, Singapore 1993.

- Program Committee /reviewer, 5th Annual PACAP Finance Conference, Kuala Lumpur, 1993.
- Program Committee /reviewer, 4th Annual PACAP Finance Conference, Hong Kong, 1992.
- Program Committee /reviewer, 2nd International Conference on Asian Pacific Financial Markets, Hong Kong 1991.
- Program Committee /reviewer, Academy of International Business Southeast Asia International Conference, 1991.

XVIII. Visiting Scholar

2016	Cass Business School, London
2016	Xiamen University WISE
2013	Humboldt University,Berlin
2004	Kellogg School, Northwestern University
1997-2005	Graduate School of International Management, Aoyama Gakuin University
1998	University of Canterbury
1997	Universiti Utara Malaysia
1994	Stanford Graduate School of Business
1994	Wharton School, University of Pennsylvania
1991	INSEAD, Fontainebleau
1990	Australian Graduate School of Management, University of New South Wales

List excludes short visits of up to one or two weeks at various Universities, e.g. Melbourne Business School, University Technology Sydney, Simon Fraser University, Monash University, RMIT, University of Philippines, Chiang Mai University etc.

XIX. Institutional Services

SINGAPORE MANAGEMENT UNIVERSITY

2019 – 2020	Chair, Joint Autonomous Universities' Graduate Employment Survey Committee, Singapore
2017 – 2019	Vice-Provost (Undergraduate Matters), 1 July 2017 – 31 Dec 2019
2019	Chairperson, University Council of Student Conduct
2015 – 2019	Member, President's Tenure and Academic Committee, 1 Sep 2015 – May 2019
2017/4 – 2019	Member, SMU Blue Ribbon Commission on Undergraduate Education
2016 – 2017	Member, SMU Committee for Chaired Professorships/Named Awards Committee
2017 – 2018	Member, University Evaluation Panel for SMU Internal Research Grant Evaluation
2016	Member, University Taskforce on Review of SMU Institutes, Centres, Laboratories and Initiatives
2015 – 2016	Academic Program Co-Director, Master of Science (Quantitative Finance)
2015 – 2016	Academic (Finance Area) Director, Sim Kee Boon Institute of Financial Economics
2015 – 2016	Member, External Academic Review Committee of School of Accounting, SMU
2015	Member, External Academic Review Committee of School of Information Systems, SMU
2013 – 2014	University Task Force to review Practice Track Hiring, Re-appointment and Promotion Processes
2013 – 2014	Dean's search Committee
2013 – 2014	Finance Group Area Co-ordinator
2012 - 2015	Member of the University Tribunal for the Faculty Disciplinary Process
2008 – 2009	Interim Dean, Lee Kong Chian School of Business
2008 June	Deputy Dean, Lee Kong Chian School of Business
	Chair, Senior Faculty Search and Hire Committee
2008	President search Committee, Dean's search Committee
2007 – 2008	Finance Group Area Co-ordinator
2006 – 2009	Head, Quantitative Finance Unit
2005 –2006	Master of Science (Finance) Program Coordinator, Dean Search Committee
2003 – 2005	Associate Dean of Faculty, LKC School of Business, University President Search Committee
2008 – 2009	Provost's Advisory Committee
2002 – 2005	Provost's Advisory Committee
2003 – 2004	Chairman, University Task Force on Faculty Policies and Procedures
	University Graduate Research Program Committee
2003	Founding Chairman of University Faculty Senate

KEY CONTRIBUTIONS

- Help initiate the School of Economics the Health Economics and Management 2nd major programme, 2019, and also facilitate 2nd major Data Science and Analytics and the OM major Maritime Business and Operations Track, 2019.
- Help pioneer the SMU-X Overseas South-east Asian Business eco-system course, 2018. SMU-XO has developed into a sustainable set of courses bringing students to companies in SEA and beyond.
- Help initiate and implement the compulsory SMU Global Exposure milestone, 2018-19, including first corporate travel insurance coverage for all SMU students
- Help in the structural sub-committee and implementation of Blue Ribbon Commission curriculum change project initiated by Provost, working mostly via University Curriculum Committee that I chair
- Help initiate and start the MSc Quantitative Finance (Singapore Track) based in Singapore for first intake in September 2016. Help introduce evening classes to bring in industry working folks for career advancement training.
- As Interim Dean of the Lee Kong Chian School of Business, 2008-2009, initiated the Graduate Program Office, the School Admissions Committee to select competitive, entrepreneurial and creative type of business students; started actual process of AACSB accreditation planning, implementation, and submission. Empowered Area faculty to make more budgetary and invitation decisions for senior scholars. Continued to strongly facilitate and support faculty research, and strongly facilitate and support student achievements such as case competitions and business quizzes. Completed the room expansion renovation of the school premise.
- As Head of Quantitative Finance Unit, created and put in operation the Quantitative Finance major program at SMU in 2006. Recruited the QF faculty and worked with them to prepare the necessary Quantitative Finance courses and workshops (over 10 such courses and workshops) as well as to network industry speakers, prepare a computing Laboratory, oversee a QED Quant Finance student society to champion the extra-curricular activities including starting a national Quant Finance Competition in conjunction with DBS, and generated a CFE Award for the Best Graduating student in Quantitative Finance.
- As Chairman of The University Task Force on Faculty Policies and Procedures, the Task Force recommended for approval by the Trustee Board to extend the tenure clock from six to eight years in the University's faculty tenure system.
- As Associate Dean of Faculty of the Business School in the early years from 2003 to end 2005, managed the appointment of over 45 new faculty members and the re-appointments, promotions, track conversions, and tenures of over 20 faculty cases based on due diligence process complete with external reviews, assessment reports, and presentations at the Provost Committee and the Academic Affairs Committee meetings.

<u>NATIONAL UNIVERSITY OF SINGAPORE</u>

2006 – 2018	Adjunct Professor, Department of Mathematics, Faculty of Science
1997 – 2001	Director, NUS Centre for Financial Engineering
1999 – 2001	Director, Master of Science Program in Financial Engineering
2000 – 2001	Associate Fellow, Singapore-MIT Alliance
1995 – 1999	Vice-Dean, Faculty of Business Administration, Chairman, Postgraduate Research Program Committee, Deputy Chairman to Dean, Faculty Research Committee
1996 – 1999	Chairman, Faculty Financial Database Committee
1991 – 1992	University Senate Member
1995 – 1999	University Senate Member
1998 – 1999	University High Performance Computing Committee
1996 – 1997	University Task Force on Research
1992 – 1995	Chief Editor of Asia Pacific Journal of Management, Faculty Journal Office
1991 – 1992	Acting Head, Department of Finance and Banking
1987	MBA and Diploma Board of Admissions
1991 – 1992	MBA and Diploma Board of Admissions
1988 – 1990	Sub-Dean, Faculty of Business Administration,
	Chairman, Faculty Audio–Visual and HRM Behavioral Laboratory Committee
	Chairman, Faculty Building Maintenance and Renovation Committee
	Chairman, Staff Welfare and Recreation Committee
	Faculty Adviser to Student Investment Club AIESEC
	Chairman, Junior Colleges Visitation & Publicity Committee
1990	Faculty Committee for NUS 10th Anniversary Celebration
1988 – 1989	University Scholarships and Bursaries Selection Committee
1987 – 1989	University Library Committee
	Hon Sui Sen Memorial Library Advisory Committee

Final Year BBA Program Co-ordinator, Faculty of Business Administration
Faculty representative to Law Board of Examiners
1987 – 1988 Finance Department Seminar Coordinator
1986 – 1987 Chief Examiner, Ministry of Education, GCE A Level Management Paper II

KEY CONTRIBUTIONS

- Directed a new Center for Computational Finance that was renamed Center for Financial Engineering and made a University level Center. Started the NUS Financial Engineering Masters program in Singapore. Led a quant finance team in several bank risk management software validation projects. Started the Association for Financial Engineering in Singapore. Raised about half a million dollars funding for the University through book prizes and awards for the MSc FE program.
- As Vice-Dean (Research) of the Faculty of Business Administration, I managed to help increase the School research budget from about $200,000 in 1995 to $1.5 million by 1998. Started the Faculty quarterly research newsletter, and co-started the Faculty Research Paper Series. Managed the recruitment of and increase in Masters and PhD research students from 20 in 1995 to over 120 in 1999.
- As Chief Editor of the Faculty Asia Pacific Journal of Management Office, I managed to help increase the journal circulation in US and Europe via direct marketing by mailing. The faculty flagship journal continued to become one of the top management journals in the world as evaluated by ANBAR Publishers in UK.

XX. Tenure and Teaching

In today's equivalent of "tenure" (long term employment) at NUS in the earlier years viz. **6 years** after my PhD, 1986 – 1992, the following portfolio was considered to clear that bar.

Publications in *Journal of Financial and Quantitative Analysis* (solo paper), *Review of Economics and Statistics*, [both A category paper, JFQA was one of top 3 Finance Journals at that time], 2 x Economic Letters (one is a solo paper), *The Journal of Futures Markets* (at that time, it was probably the top derivatives journal), *Transportation Research* Part B Methodological, *Decision Sciences, The Review of Futures Markets, Applied Financial Economics, Pacific-Basin Capital Markets Research*. For Teaching at NUS then: placed 1st 4 times in Honors Year teaching cohorts and 1st one time, 2nd two times amongst Year 2 and Year 3 teaching cohorts. Averaged above 4 out of 5 points scale in MBA teaching. Prepared and taught during 1987-1992 a total of 7 different courses viz. Corporate Finance, International Financial Management, Time Series Analysis at Undergraduate courses and Corporation Finance, Investment Finance, International Financial Management, Empirical Finance at MBA level. Service during the first 6 years post-PhD included being Sub-Dean (Assistant Dean in American nomenclature), Acting Department Head, on two University level committees and many Faculty/School level Committee Chairmanships, overseeing the first Audio–Visual and HRM Behavioral Laboratory in Singapore, and amongst many others, appointed Chief Examiner of MOE's GCE A level Management Paper II. Also helped then Institute of Banking and Finance in training and on the examinations board.