

CURRICULUM VITAE

MEI- CHEN LIN

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Education

Ph.D. in Finance, National Central University in Taiwan

MBA. in Finance, National Taiwan University in Taiwan

B.S. in Finance, National Taiwan University in Taiwan

Fields of Interest

Microstructure, Behavioral Finance, Mutual Funds and Institutional Trading

Refereed Publications

1. *Mei-Chen Lin and Miawjane Chen*, The Profitability of the Weekend Effect: Evidence from the Taiwan Mutual Fund Market, *Journal of Marine Science and Technology*, Forthcoming.(EI)
2. *Mei-Chen Lin*, 2007, A test of coordinating strategies across funds: Do conflicts of interest exist between fund companies and investors, *Journal of Financial Studies* 15(1), 65-102.(TSSCI)
3. *Pin-Huang Chou and Mei-Chen Lin*, 2007, Interactions between investor sentiment and stock returns, *Review of Securities and Futures Markets* 19(2), 153-190. (TSSCI)
4. *Pin-Huang Chou, Mei-Chen Lin, and Min-Teh Yu*, 2006, Margins and price limits in Taiwan's stock index futures market, *Emerging Markets Finance and Trade* 42, 65-91. (SSCI, Econlit)
5. *Pin-Huang Chou, Mei-Chen Lin, and Min-Teh Yu*, 2005, Risk aversion and price limits in futures markets, *Finance Research Letters* 2(3), 173-184, Elsevier Science Publishers B.V. North-Holland. (JEL, EconLit)
6. *Mei-Chen Lin*, 2005, Returns and investor behavior in Taiwan: Does overconfidence explain this relationship? *Review of Pacific Basin Financial Markets and Policies*, 8(3), 405-446. (FLI, Econlit)
7. *Mei-Chen Lin*, 2005, Asymmetric reaction in the Taiwan stock market: Overreaction to bad news and underreaction to good news, *Sun Yat-Sen Management Review* 13, 7-40.

8. *Mei-Chen Lin, 2004, Mutual fund tournament in the Taiwan market: Risk-taking, turnover, and investors rewards, Journal of Financial Studies 12(2), 45-100. (TSSCI)*
9. *Mei-Chen Lin, 2004, Underreaction, trading volume, and momentum profits in Taiwan stock market, Asia-Pacific Management Review 9(6), 1115-1142.*
10. *Pin-Huang Chou, Mei-Chen Lin, and Min-Teh Yu, 2003, The effectiveness of coordinating price limits across futures and spot markets, Journal of Futures Markets 23, 577-60. (SSCI)*
11. *Mei-Chen Lin and Pin-Huang Chou, 2003, The pitfall of using Sharpe ratio, Finance Letters 1, 84-89.*
12. *Pin-Huang Chou and Mei-Chen Lin, 2002, Tests of international asset pricing model with and without a riskless asset, Applied Financial Economics 12, 873-883. (FLI, Econlit)*
13. *Mei-Chen Lin and Li-Ching Ma, 2002, Interactions between institutional trading information and market returns, Review of Securities and Futures Markets 14(3), 113-144. (TSSCI) (in Chinese)*
14. *Pin-Huang Chou, Mei-Chen Lin, and Min-Teh Yu, 2000, Price limits, default risks, and margin requirements, Journal of Futures Markets 20, 573-602.(SSCI)*

Conference papers

1. Mei-Chen Lin, 2006, A test of Coordinating Strategies across Funds: Do Conflicts of Interest Exist between Fund Companies and Investors, 2006 symposium on Financial Innovations and Corporate Governance, Taiwan.
2. Mei-Chen Lin, Huimin Chung, Cheng-Few Lee, 2004, Mutual fund tournament test: Do shareholders benefit from fund managers' risk-taking behavior, 2004 NTU International Conference on Finance, Taipei, Taiwan.
3. Pin-Huang Chou and Mei-Chen Lin, 2002, "The Effectiveness of Price Limits When Traders are Overconfident", the eleventh Conference on the Theories and Practices of Securities Markets, National Sun-Yet-Sen University, Kaohsiung, Taiwan. (Research paper award)
4. Pin-Huang Chou and Mei-Chen Lin, 2001, "Assessing the size of Asset Pricing Tests under Perfect Ex Ante Efficiency", the tenth Conference on the Theories and Practices of Securities Markets, National Sun-Yet-Sen University,

Kaohsiung, Taiwan.

5. Mei-Chen Lin and Pin-Huang Chou, 2001, *Bootstrapping the variance ratio test*, 2001 Thirteenth Annual PACAP Finance Conference, Han-Ch'eng, Korea; the seventh Conference on the Theories and Practices of Securities Markets, National Sun-Yet-Sen University, Kaohsiung, Taiwan.
6. Pin-Huang Chou, Shu-Hui Lin, and Mei-Chen Lin, 1999, *Mutual funds styles, performance evaluation and investment horizons: Evidence from U.S. mutual funds*, the eighteenth Conference on the Theories and Practices of Securities Markets, National Sun-Yet-Sen University, Kaohsiung, Taiwan.
7. Pin-Huang Chou and Mei-Chen Lin, 1999, "*Tests of international asset pricing model with and without a riskless asset*", the Seventh Conference of Pacific East Finance, Economics and Accounting, Taipei, Taiwan.
8. Pin-Huang Chou, Mei-Chen Lin, and Min-Teh Yu, 1999, *Effectiveness of price limits across markets*, the eighteenth Conference on the Theories and Practices of Securities Markets, National Sun-Yet-Sen University, Kaohsiung, Taiwan.
9. Mei-Chen Lin, 1997, *The effect of price limits on margin requirements and default risk*, the sixth Conference on the Theories and Practices of Securities Markets, National Sun-Yet-Sen University, Kaohsiung, Taiwan.

Working Papers

1. Pin-Huang Chou, Mei-Chen Lin, and John Wei, *The Effectiveness of Price Limits When Traders are Overconfident*.
2. Mei-Chen Lin, *Are Mutual fund Tournament Beneficial to Shareholders?*
3. Mei-Chen Lin, *Investor Sentiment and Stock Returns: Evidence from Seven Asian Emerging Markets*

Academic Services

- Papers refereed for *Review of Pacific Basin Financial Markets and Policies*, *Review of Securities and Futures Markets*, *Journal of Financial Studies*, *Management Review*, *NTU management Review*, *Chiao Da Management Review*, *Asia Pacific Management Review*, etc.
- Project refereed for *National Science Council, Taiwan*.

Awards

- Annual Paper Award, 2002, *The Tenth Conferences on the Theories and Practices of Securities Markets*. Paper title: The Effectiveness of Price Limits When Investors are Overconfident.

Grants received

1. Effects of spot price limits on the effectiveness of futures price limits, National Science Council, Taiwan. Grant no: NSC89-2416-H-239-001.
2. Symmetrically trimmed estimation of linear regression models under price limits, National Science Council, Taiwan. Grant no: NSC 89-2416-H-239-002.
3. Bootstrapping the variance ratio test, Lien-Ho Foundation, Taiwan. Grant no: 88-0-B1-M1-01.
4. Mutual funds styles, performance evaluation, and investment, Lien-Ho Foundation, Taiwan. Grant no: 89-0-B1-M1-01.
5. Capital market integration and market liberalization in Asian emerging markets, National Science Council, Taiwan. Grant no: NSC90-2416-H-239-001.
6. Does Taiwan stock market over- or underreact? Lien-Ho Foundation, Taiwan. Grant no: 90-0-B1-M1-02.
7. Cross-autocorrelations and contrarian strategies in up and down markets, National Science Council, Taiwan. Grant no: NSC91-2416-H-239-003.
8. Momentum strategies, business cycles, and characteristics, National Science Council, Taiwan. Grant no: NSC92-2416-H-239-004.
9. Mutual fund performance and risk-taking behavior of fund managers, National Science Council, Taiwan. Grant no: NSC93-2416-H-239-003.
10. Returns and investor behavior in Taiwan: Does overconfidence explain this relationship? National Science Council, Taiwan. Grant no: NSC94-2416-H-239-004.
11. How many factors determine the Asian Emerging capital markets? National Science Council, Taiwan. Grant no: NSC 95-2416-H-239-005.
12. Market Anomalies: An application of behavioral finance approach, National Science Council, Taiwan. Grant no: NSC 96-2416-H-239-006.(Three-year project)