# Liu, Hai-Ching (劉海清)

Department of Finance Southern Taiwan University of Science and Technology No. 1, Nan-Tai Street, Yungkang Dist., Tainan City 71005, Taiwan Office S408-7 **\$** 886-6-2533131ext5326



≌ hcl@stust.edu.tw

# Education

• Master, Department of Finance, National Chengchi University, 1995/7

# Area of Specialty

• Investments, Financial Information System, Behavioral Finance, Mutual fund

# **Academic Experience**

- Assistant Professor, Department of Finance, Southern Taiwan University, 2011/2 to present
- Lecturer, Department of Finance, Southern Taiwan University, 1995/8 to 2011/1

# **Publications**

**Journal Papers** 

- 1. Liu, Hai-Ching, Ying-Fen Fu, (2019), "The Mispricing and Price Reversals of Stock Index Futures in Taiwan," Sun Yat-Sen Management Review, 27(3), 631-673. [TSSCI] (in Chinese)
- Fu, Ying-Fen, Hai-Ching Liu (2017), "The performance persistence of winner fund managers evidence from the timing and stock picking ability," Asian Economic and Financial Review, 7, 611-622. [EconLit]
- 3. Fu, Ying-Fen, Hai-Ching Liu (2016), "The Performance Persistence and Overconfidence of Fund Managers," Journal of Data Analysis, 11, 45-70. [EconLit] (in Chinese)
- Fu, Ying-Fen, Hai-Ching Liu (2015), "Fund size effect from the viewpoint of fund families evidence from Taiwan," Investment Management and Financial Innovations, 12, 189-197. [EconLit]
- Liu, Hai-Ching, Ying-Fen Fu, Chun-I Wu (2014), "Can Short Sale Recalling Resultting in the Short Squeezing -Evidence from Taiwan's Stock Market," Journal of Tainan University of Technology, 33, 225-247. (in Chinese)
- 6. Fu, Ying-Fen, Hai-Ching Liu (2014), "Fund Size and Fund Performance From the Viewpoint of Investing Method," Chung Yuan Management Review, 12(2), 51-69. (in Chinese)
- Fu, Ying-Fen, Hsin-Hong Kang, Hai-Ching Liu (2014), "Star Funds, Spillover Effect and Fund Advertisements: From the Viewpoint of Individual Funds and Fund Families," NTU Management Review, 24(s1), 133-174. [TSSCI]
- 8. Liu, Hai-Ching, Ying-Fen Fu (2012), "Market States and Fund Investors' Reaction to News Coverag," Journal of Management & Systems, 19(1), 78-110. [TSSCI]
- 9. Liu, Hai-Ching, Ying-Fen Fu, Mei-Chun Chen (2011), "The Investment Performance and Risk Controlling of Disciplined Investing on the Futures," Soochow Journal of Economics and Business, 74, 1-26. (in Chinese)
- 10. Liu, Hai-Ching, Ying-Fen Fu (2011), "Sources of Industry Momentum Effect- Weekly Data Evidence," Journal of Economics and Management, 7(1), 23-42. [EconLit]
- Fu, Ying-Fen, Hsin-Hong Kang, Hai-Ching Liu (2010), "The Mutual Fund Advertisement Effect and the Purchase and Redemption Flows," Academia Economic Papers, 38(3), 461-502. [EconLit] [TSSCI] (in Chinese)
- 12. Liu, Hai-Ching, Ying-Fen Fu (2010), "The Disposition Effect Disciplined Investing and the Stock Price Trend," Soochow Journal of Economics and Business, 69, 83-116. (in Chinese)

### **Conference Papers**

- Liu, Hai-Ching, Ying-Fen Fu, Huey-Cherng Tsai (2017), "The Momentum Effect of Mutual Fund over Multiple Period," Finance, Accounting and Management Decision Conference 2017, Tainan, Taiwan
- 2. Fu, Ying-Fen, Hai-Ching Liu (2009), "Is Investors Reaction to News Related to the Market States," International Conference of Business and Information 2009, Kuala Lumpur, Malaysia
- 3. Fu, Ying Fen, Hai-Ching Liu and Mei-Hsing Cheng (2009), "More Investigation of the Industry Momentum Effect in Taiwan," International Conference of Business and Information 2009, Kuala Lumpur, Malaysia

# Dissertation

#### Books

# **Professional Certifications**

- 1. Basic APP programming, No: 232190100005280, Computer Skills Foundation, 2019/01
- 2. Adobe PhotoshopR CS3, No: , Adobe cerified Associate, 2010/04
- 3. Web Communication Dreamweaver 8, No: , Certiport, 2009/11
- 4. Microsoft Office Specialist (PowerPoint) , No: , Certiport, 2009/1
- 5. Microsoft Office Specialist (Excel) , No: , Certiport, 2009/1
- 6. Microsoft Office Specialist (Word) , No: , Certiport, 2009/1
- 7. Microsoft Office Specialist (Access) , No: , Certiport, 2009/1
- 8. Certified Financial Specialist for Small and Medium Enterprise (CFSsme), No: (97)CFS 0100885, Taiwan
- 9. Academy Banking and Finance (TABF) ,2008/12
- 10. IC3(Internet and Computing Core Certifications), No:, Certiport, 2007/12

# **Professional Experience**

## Grants

## **Entrusted Practical Projects**

- 1. Chang Min-Chang , Tsai Hui-Cheng , Liu Hai-Ching, 2020. The analysis of New Taiwan dollar in 2021, 23001091015
- 2. Fu Ying-Fen, Liu Hai-Ching, 2018. The analysis of Renminbi Yuan trend in 2018, 106-R&D-098
- 3. Liu Hai-Ching, 2017. The analysis of Renminbi Yuan trend, No.221050480.
- 4. Liu Hai-Ching, 2013. The analysis and development of futures program trading, No.221020275.

## **Honors and Awards**

- 1. Liu Hai-Ching, 2019. 2018 Superior Teacher Award of College of Business.
- 2. Liu Hai-Ching, 2019. The honor of teacher of excellence of 2nd semester 2019, 108010911008
- 3. Liu Hai-Ching, 2019. The honor of teacher of excellence of 1st semester 2019, 107020306006

#### Patents