Dr. Ying Sophie Huang

Northern Kentucky University
Economics and Finance
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Education

Ph D, City University of New York, 2004.
Major: Financial Economics

MA, Queen College, CUNY, 2003.
Major: Financial Economics

BA, Wuhan University of Technology, 1996.
Major: English Literature

Professional Positions

Academic

Assistant Professor, Northern Kentucky University. (June 2008 - Present).

Assistant Professor, Manhattan College. (August 2005 - May 2008).

Assistant Professor, Lake Forest College. (August 2004 - July 2005).

Instructor, Queens College, City University of New York. (August 2003 - June 2004).

Instructor, University of Shanghai for Science & Technology. (September 1996 - July 2000).

Professional Memberships

American Finance Association. (August 2003 - Present).

Financial Management Association International. (August 2003 - Present).

Chinese Economists Society. (2003 - Present).

Asian Finance Association. (2006 - 2008).

Development Activities Attended

Conference Attendance, "Conference on Financial Innovation: 35 Years of Black/Scholes and Merton," Vanderbilt University. (October 16, 2008 - October 17, 2008).

Research/Writing Presentation, "Determinants of the Japanese Yen Interest Rate Swap Spreads: Evidence from a Smooth Transition Vector Autoregressive Model," Kent State University. (October 2007).

Research/Writing Presentation, "The Role of Oil Price Shocks on China 's Real Exchange Rate," School of Management, Fudan University, Shanghai, China. (May 2007).

Seminar, "The Interdependence of Sino-US Economies: Trade, Investment and Exchange Rates," Consulate-General of the People's Republic of China in Chicago. (March 2005).

Seminar, "What Drives Swap Spreads, Credit or Liquidity," City University of New York. (May 2004).

Research/Writing Presentation, "What Drives Swap Spreads, Credit or Liquidity?," University of Lausanne, Lausanne, Switzerland. (September 2003).

TEACHING

Teaching Experience

Northern Kentucky University

FIN 305, PRINCIPLES OF FINANCE, 3 courses.
FIN 405, DERIVATIVE SECURITIES, 1 course.

RESEARCH

Published Intellectual Contributions

Refereed Journal Articles

Huang, S., Chen, C. (2008). Are Executive Compensations Excessive? Evidence from the Declining Marginal Productivity in the 1990s. *Corporate Ownership & Control, 5*(2), 403-412.

Yan, H., Huang, S. (2008). Deposit Insurance and Banking Supervision in China: The Agenda Ahead. *The Geneva Papers on Risk and Insurance, 33*(3), 547-565.

Huang, S., Guo, F. (2008). Macro Shocks and the Japanese Stock Market. *Applied Financial Economics, 18*(17), 1391-1400.

Huang, S., Chen, C., Camacho, M. (2008). Determinants of the Japanese Yen Interest Rate Swap Spreads: Evidence from a Smooth Transition Vector Autoregressive Model. *Journal of Futures Markets, 28*(1), 82-107.

Huang, S., Neftci, S., Guo, F. (2008). Swap Curve Dynamics Across Markets: Case of US Dollar vs. HK Dollar. *Journal of International Financial Markets, Institutions & Money, 18*(1), 79-93.

Chen, C., Su, Y., Huang, S. (2008). Hourly Index Return Autocorrelation and Conditional Volatility in an EAR-GJR-GARCH Model with Generalized Error Distribution. *Journal of Empirical Finance, 15*(4), 789-798.

Huang, S., Chen, C. Simultaneous Estimation of Executive Compensation and Firm Performance in the Banking Industry. *To appear in Advances in Quantitative Analysis of Finance and Accounting*.

Huang, S., Guo, F. (2007). Asymmetric Effects on East Asian Financial Integration: Is There 'Japanese Dominance'. *Review of Pacific Basin Financial Markets and Policies, 10*(2), 193-214.

Chen, C., Huang, S. (2007). Author Affiliation Index, Finance Journal Rankings, and the Pattern of Authorship. *Journal of Corporate Finance, 13*(5), 1008-1026.

Huang, S., Chen, C., Tsai, C.H. (2007). Expected P/E, Residual P/E, and Stock Return Reversal: Time-Varying Fundamentals or Investors' Overreaction. *International Journal of Business and Economics, 6*(1), 11-28.

Huang, S., Chen, C. (2007). The Effect of Fed Monetary Policy Regimes on the US Interest Rate Swap Spreads. *Review of Financial Economics, 16*(4), 375-399.

Huang, S., Guo, F. (2007). The Role of Oil Price Shocks on China 's Real Exchange Rate. *China Economic Review, 18*(4), 403-416.

Huang, S., Guo, F. (2006). An Empirical Examination of Capital Mobility in East Asia Emerging Markets. *Global Economic Review, 35*(1), 97-111.

Huang, S., Guo, F. (2006). Covered Interest Parity and Market Volatility: Asian Evidence. *Advances in Financial Planning and Forecasting, 2006*(2), 147-169.

Huang, S., Guo, F. (2006). Is Currency Union a Feasible Option in East Asia ? - A Multivariate Structural VAR Approach. *Research in International Business and Finance, 20*(1), 77-94.

Huang, S., Neftci, S. (2006). Modeling Swap Spreads: The Roles of Credit, Liquidity and Market Volatility. *Review of Futures Markets, 14*(4), 431-450.

Huang, S., Neftci, S. (2004). A Note on a Cointegrating Vector for US Interest Rate Swaps. *Investment Management and Financial Innovations, 2004*(3), 31-39.

Other

Huang, S., Neftci, S., Jersey, I. (2003). *What Drives Swap Spreads, Credit or Liquidity?* (vol. 2003(5)). University of Reading: ISMA Center Working Papers in Finance.

Presentations Given

Chen, C. (Presenter & Author), Huang, S. (Author Only), Lung, P. (Author Only), Diltz, D. (Author Only), 16th Conference on Theories and Practices of Securities and Financial Markets, "Mad Money and Smart Money: The Discrepancy of Rationality between the Options and Equity Markets," Kaohsiung, Taiwan. (December 2008).

Chen, C. (Presenter & Author), Huang, S. (Author Only), Lung, P. (Author Only), 2008 NTU International Conference on Finance, "The Discrepancy of Rationality between the Options and Equity Markets: Evidence from Price Pressure Driven by 'Mad Money'?," Taipei, Taiwan. (December 2008).

Chen, C. (Presenter & Author), Huang, S. (Presenter & Author), Lung, P. (Author Only), 2008 Financial Management Association Annual Conference, "The Discrepancy of Rationality between the Options and Equity Markets: Evidence from Price Pressure Driven by 'Mad Money'," FMA, Dallas, Texas. (October 2008).

Chen, C. (Author Only), Huang, S. (Presenter & Author), 19th Asian Finance Association (Asian FA) Annual Conference, "Are College Presidents Paid Like Corporate CEOs? An Analysis of the Determinants of College Presidential Compensation," Asian Finance Association/FMA, Yokohama, Japan. (July 2008).

Huang, S. (Presenter & Author), Chen, C. (Author Only), 2007 Financial Management Association Annual Conference, "Determinants of the Japanese Yen Interest Rate Swap Spreads: Evidence from a Smooth Transition Vector Autoregressive Model," Financial Management Association, Orlando, FL. (October 2007).

Chen, C. (Presenter & Author), Huang, S. (Author Only), 15th Annual Conference on Pacific Basin Finance, Economics, Accounting and Management (PBFEAM), "Are College Presidents Paid Like Corporate CEOs?," Ho Chi Minh City, Vietnam. (July 2007).

Guo, F. (Author Only), Fung, H. (Author Only), Huang, S. (Presenter & Author), 18th Asian Finance Association (Asian FA) Annual Conference, "What Drives Insurance Premiums in the U. S. Market?," Asian Finance Association/FMA, Hong Kong. (July 2007).

Chen, C. (Presenter & Author), Huang, S. (Presenter & Author), 2006 Financial Management Association (FMA) Annual Conference, "Ranking Finance Journals Using Author Affiliation Index," FMA, Salt Lake City, Utah. (October 2006).

Huang, S. (Author Only), Chen, C. (Presenter & Author), 14th Annual Conference on Pacific Basin Finance, Economics and Accounting, "An Analysis of the Japanese Yen Interest Rate Swap Spreads," Taipei, Taiwan. (July 2006).

Huang, S. (Presenter & Author), Guo, F. (Author Only), 13th Annual Conference on Pacific Basin Finance, Economics and Accounting, "Covered Interest Parity and Market Volatility: Asian Evidence," New Jersey. (June 2005).

Huang, S. (Presenter & Author), International Symposium of Asian Studies on China, "Can Economic Development Alone Solve Gender Inequalities in China?," Lake Forest College and the Chicago Council on Foreign Relations, Illinois. (March 2005).

Contracts, Grants and Sponsored Research

Grant

Huang, Sophie (Principal), "University Summer Fellowship," Sponsored by NKU, Northern Kentucky University. (2009).

Huang, Sophie (Principal), "Faculty Summer Research Grant," Sponsored by Hail/US Bank College of Business, Northern Kentucky University. (August 2008).

Huang, Sophie (Principal), "Summer Research Grant," Sponsored by Lake Forest College. (May 2005).

Awards and Honors

Research Publication Award, Manhattan College. (2007).

Research Publication Award, Manhattan College. (2006).

Robert Gilleece Fellowship Award, City University of New York. (2003).

Robert Gilleece Fellowship Award, City University of New York. (2002).

Robert Gilleece Fellowship Award, City University of New York. (2001).

Robert Gilleece Fellowship Award, City University of New York. (2000).

Wuhan University of Technology Fellowship. (1992).

Intellectual Contributions in Submission

Refereed Journal Articles

Huang, S., Chen, C. Are College Presidents Paid Like Corporate CEOs? An Analysis of the Determinants of College Presidential Compensation. *Journal of Banking and Finance*.

Chen, C., Huang, S. Economic Freedom, Equity Performance and Market Volatility. *Applied Economics Letters*.

Guo, F., Fung, H., Huang, S. The Dynamic Impact of Macro Shocks on Insurance Premiums. *Journal of Financial Services Research*.

Research in Progress

"Does “Hot Money” Drive China's Stock and Real Estate Markets" (On-Going)

"Editors Citations Bias: A Cross Disciplinary Study" (Writing Results)

"The Discrepancy of Rationality between the Options and Equity Markets: Evidence from Price Pressure Driven by “Mad Money”" (Writing Results)

SERVICE

General Service

College

Committee Member, AOL Program Review Committee, College of Business, NKU. (September 2008 - Present).

Committee Member, Curriculum Committee, Manhattan College. (2005 - May 2008).

University

Committee Member, Asian Studies Committee, Lake Forest College. (2004 - 2005).