

## Ke (Kevin) Chen

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### EDUCATION

Ph.D. Economics, University of Illinois at Urbana Champaign (Expected) 2010  
Advisor: Professor Dan Bernhardt  
M.S. Statistics, University of Illinois at Urbana Champaign 2008  
M.A. Economics, University of British Columbia, Canada 2003  
B.A. Economics, Central University for Nationalities, China

### RESEARCH INTERESTS

- Financial Economics  
(Empirical Asset Pricing, Financial Analyst Recommendations and Forecasts, Default Risk, Market Microstructure, Behavioral Finance);
- Applied Econometrics

### WORKING PAPERS

- “Hazardous Analysts: Reputation Management Incentives and the Duration of Recommendations” with *Dan Bernhardt*, Job Market Paper I
- “Contagious Default”, Job Market Paper II
- “Is Cash Flow Really King? Earnings Quality and Stock Returns”

### WORK IN PROGRESS

- “Liquidity Dynamics and Stock Returns: a Bayesian Nonparametric Approach ”
- “After Filing Chapter 11”
- “Multi-Period Corporate Default Prediction Using Joint Model of Accelerated Failure Time and Longitudinal Data”

### SELECTED COURSES IN FINANCE AND STATISTICS

- Ph.D. Level Finance Courses:  
Finance Theory, Investments, Corporate Finance, Empirical Analysis of Equity Returns, Market Microstructure, Banking and Payments.
- Ph.D. Level Statistics Courses:  
Mathematical Statistics I II, Statistical Learning, Computational Statistics, Financial Time Series Analysis, Bayesian Statistics, Nonparametric Econometrics, Spatial Econometrics, Large Sample Theory.
- MBA Courses:  
Fixed Income Asset Pricing, Financial Engineering: Mathematical Models of Option Pricing and their Estimation.

## HONERS AND AWARDS

- Summer Research Grant, University of Illinois at Urbana Champaign 2008
- Graduate School Fellowship, University of Illinois at Urbana Champaign 2008
- Graduate Tuition Scholarship, University of British Columbia 2002
- Academic Excellence Scholarship, Central University for Nationalities 1998
- Outstanding Student Scholarship, Central University for Nationalities 1998

## WORK EXPERIENCE

- Research Assistant, University of Illinois at Urbana-Champaign 2004

Worked on projects on market microstructure and default risks. Extracted and analyzed large scale databases such as CRSP, COMPUSTAT, I/B/E/S and Moody's Default Risk Service Database; Developed and implemented algorithms in Matlab, S-plus and SAS macro.

## TEACHING EXPERIENCE

- Teaching Assistant, Monetary Policy, International Economics (MSPE), UIUC Spring 2005
- Teaching Assistant, Macroeconomics (EMBA), UIUC Fall 2006
- Teaching Assistant, Intermediate Microeconomics, UIUC Fall 2003 - Spring 2009

## COMPUTER SKILLS AND DATABASE

- Computer skills:  
Matlab, SAS, S-plus, R, Stata, Eviews, Mathematica
- Database:  
CRSP, COMPUSTAT, I/B/E/S, First Call, SDC Platinum, Thomson Financial 13f institutional database, Moody's Default Risk Service Database

## REFERENCES

Dan Bernhardt  
IBE Distinguished Professor  
of Economics and Finance  
Departments of Economics  
University of Illinois at Urbana-Champaign  
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Murillo Campello  
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Date: 2009/11/07 22:53:52 Revision: 2.00