CURRICULUM VITAE

HUA CHEN
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University of Hawaii at Mānoa
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EDUCATION

Ph.D. in Risk Management and Insurance, Georgia State University

M.A. in Applied Economics, University of Oklahoma

M.A. in International Economics, Sichuan University (China)

B.S. in Computational Mathematics, Sichuan University (China)

ACADEMIC EXPERIENCE

Shidler College of Business, University of Hawaii at Mānoa
Professor in Finance and Risk Management (2019 -)
Faculty Director - M.S. in Finance (2019 -)
Associate Professor in Finance and Risk Management (2018 - 2019)

Fox School of Business, Temple University
Associate Professor in Risk Management and Insurance (with tenure) (2015 - 2018)
Millard E. Gladfelter Research Fellow (2015-2018)
Faculty Director - Ph.D. in Risk Management and Insurance (2015 - 2018)
Assistant Professor in Risk Management and Insurance (2008 - 2015)
Faculty Director - M.S. in Actuarial Science (2009 - 2015)

Editorial Board
Associate Editor, *Journal of Insurance Issues* (2017 – 2023)
Associate Editor, *Journal of Insurance and Finance* (2016 -)
Editorial Board Member, *Journal of Risk & Control* (2014 -)
Editorial Board Member, *Risks* (2012 -)

Visiting Positions
Visiting Associate Professor (Spring 2018)
Shidler College of Business, University of Hawai'i at Mānoa

Visiting Research Scholar (December 2016)
Munich Risk and Insurance Center, Ludwig Maximilian University (Germany)

Distinguished Visiting Scholar (March 2013)
Asper School of Business, University of Manitoba (Canada)

Visiting Research Fellow (July 2011 and March 2013)
Australia School of Business, University of New South Wales (Australia)

Instructor/GA Positions
Instructor (June 2008)
Department of Finance, Georgia State University

Graduate Research Assistant and Graduate Teaching Assistant (2005 - 2008)
Department of Risk Management and Insurance, Georgia State University

Graduate Teaching Assistant (2003-2005)
Department of Economics, University of Oklahoma

PUBLICATIONS

1. "A Unified Framework for Insurance Demand and Mortality Immunization", with Jin Gao and Wei Zhu, ***North American Actuarial Journal*** (Tier A in the ABDC Journal Quality List), forthcoming.

2. "Hierarchical Mortality Forecasting with EVT Tails: An Application to Solvency Capital Requirement", with Han Li, ***International Journal of Forecasting*** (Tier A in the ABDC Journal Quality List), forthcoming.

3. Luo, Jingshu, Hua Chen, and Martin F. Grace (2022). Medicaid Expansion, Tort Reforms, and Medical Liability Costs, ***Journal of Risk and Insurance*** (Tier A in the ABDC Journal Quality List), September 2022, 89 (3): 789-821.

4. Chen, Hua, and Tao Sun (2020). Tail Risk Networks of Insurers around the Globe: An Empirical Examination of Systemic Risk for G-SIIs v.s. Non G-SIIs, ***Journal of Risk and Insurance*** (Tier A in the ABDC Journal Quality List), June 2020, 87 (2): 285-318.

5. Chen, Hua, J. David Cummins, Tao Sun, and Mary A. Weiss (2020). The Reinsurance Network among U.S. Property-Casualty Insurers: Microstructure, Insolvency Risk and Contagion, ***Journal of Risk and Insurance*** (Tier A in the ABDC Journal Quality List), June 2020, 87 (2): 253-284.

6. Shao, Adam W., Hua Chen, and Michael Sherris (2019). To Borrow or Insure? Long Term Care Costs and the Impact of Housing, ***Insurance: Mathematics and Economics*** (Tier A* in the ABDC Journal Quality List), March 2019, 85: 15-34.

7. Chen, Hua, Richard D. MacMinn and Tao Sun (2017). Mortality Dependence and Longevity Bond Pricing: A Dynamic Factor Copula with the GAS Structure, ***Journal of Risk and Insurance*** (Tier A in the ABDC Journal Quality List), 84: 393-415.

8. Chen, Hua, Wen-Yen Hsu and Mary A. Weiss (2015). The Pension Option in Labor Insurance and its Effect on Household Saving and Consumption: Evidence from Taiwan, ***Journal of Risk and Insurance*** (Tier A in the ABDC Journal Quality List), 82 (4): 947-975.

9. Chen, Hua, Richard D. MacMinn and Tao Sun (2015). Multi-population Mortality Models: A Factor Copula Approach. ***Insurance: Mathematics and Economics*** (Tier A* in the ABDC Journal Quality

List), 63: 135-146.

10. Chen, Hua, J. David Cummins, Krupa S. Viswanathan and Mary A. Weiss (2014). Systemic Risk and the Inter-Connectedness between Banks and Insurers: An Econometric Analysis, ***Journal of Risk and Insurance*** (Tier A in the ABDC Journal Quality List), 81(3): 623-652.

11. Alai, H. Daniel, Hua Chen, Daniel Cho, Katja Hanewald and Michael Sherris (2014). Developing Equity Release Markets: Risk Analysis for Reverse Mortgage and Home Reversion, ***North American Actuarial Journal*** (Tier A in the ABDC Journal Quality List)**,** 18(1): 217-241.

12. Chen, Hua (2014). A Family of Mortality Jump Models Applied to U.S. Data, ***Asia-Pacific Journal of Risk and Insurance***, 8(1):105-122.

13. Chen, Hua, Michael Sherris, Tao Sun and Wenge Zhu (2013). Living with Ambiguity: Pricing Mortality-linked Securities with Smooth Ambiguity Preferences, ***Journal of Risk and Insurance*** (Tier A in the ABDC Journal Quality List), 80(3): 705-732.

14. Chen, Hua and Reza S. Mahani (2012). Optimal Demand for Insurance with Consumption Commitments, ***Asia-Pacific Journal of Risk and Insurance***, 6(2):1-24.

15. Chen, Hua, Samuel H. Cox and Shaun S. Wang (2010). Is the Home Equity Conversion Program in the United States Sustainable? Evidence from Pricing Mortgage Insurance Premiums and Non-Recourse Provisions Using the Conditional Esscher Transform, ***Insurance: Mathematics and Economics*** (Tier A* in the ABDC Journal Quality List), 46(2): 371-384.

16. Chen, Hua and J. David Cummins (2010). Longevity Bond Premiums: the Extreme Value Approach and Risk Cubic Pricing, ***Insurance: Mathematics and Economics*** (Tier A* in the ABDC Journal Quality List), 46(1): 150-161.

17. Chen, Hua and Samuel H. Cox (2009). Modeling Mortality with Jumps: Applications to Mortality Securitization, ***Journal of Risk and Insurance*** (Tier A in the ABDC Journal Quality List), 76(3): 727-751.

18. Chen, Hua and Samuel H. Cox (2009). An Option-Based Operational Risk Management Model for Pandemics, ***North American Actuarial Journal*** (Tier A in the ABDC Journal Quality List), 13(1): 54-76.

TEACHING EXPERIENCE

University of Hawai'i at Manoa	Business Finance (Undergraduate)
	Problems in Business Finance (Graduate)
	Research Seminar (Graduate)
Temple University	Actuarial Corporate Finance (Undergraduate)
	Models of Financial Economics (Undergraduate and Graduate)
	International Risk Management (Undergraduate)
	Theory of Interest (Undergraduate and Graduate)
	Life Contingency (Undergraduate and Graduate)
Georgia State University	Corporate Finance (Undergraduate)
	Risk Modeling (Undergraduate)

HONERS AND AWARDS

2021	Professor of the Semester (Fall 2021) in the Master of Science in Finance (MSF) Program, University of Hawaii at Manoa
2016	Research Round Table, Fox School of Business, Temple University
2015	Millard E. Gladfelter Research Fellow, Fox School of Business, Temple University
2014	Outstanding Professor of the Year in the M.S. Program in Actuarial Science, Temple University
2013	Award for High Achievement in Sponsored Research, Temple University
2012	Summer Research Award, Temple University
2011	Dean’s Research Honor Roll – Top Ten Researchers in the Fox School of Business July 2009 – June 2010, Temple University
2010	Summer Research Award, Temple University
2009	Junior Scholar Award, the Asia-Pacific Risk and Insurance Association Semifinalist of the 2009 FMA annual meeting Best Paper Award Summer Research Award, Temple University
2008	GSU Dissertation Grant, Georgia State University
2007	Kenneth Black, Jr. Chair of Insurance Scholarship, Georgia State University Leyton B. Hunter Fellowship, Georgia State University
2006	The Helen C. Leith Fellowship, Georgia State University Leyton B. Hunter Fellowship, Georgia State University Thomas P. Bowles, Jr. Chair Travel Grant, Georgia State University
2005	Robert W. Batten Scholarship, Georgia State University

SERVICES

University of Hawai’i at Manoa

Faculty Director, M.S. in Finance (2019 -)

Dissertation Committee Member
For Ruoxin Wang, Ph.D. in Finance, completed in Spring 2020
For Zhibiao Zhang, Ph.D. in Management, completed in Spring 2022

Temple University

Faculty Director, Ph.D. in Risk Management and Insurance, Fox School of Business (2015 - 2018)
Faculty Director, M.S. in Actuarial Science, Fox School of Business (2009 – 2015)
Coordinator, Robert A. Hedges Research Seminar Series, the RIHM Department (2008 - 2016)
Member, Executive DBA Steering Committee, Fox School of Business (Spring 2016 - 2018)
Member, Dean's Advisory Committee on P&T (Spring 2016)
Member, Doctoral Program Committee, Fox School of Business (Spring 2015 - 2018)
Member, Master Program Committee, Fox School of Business (Fall 2013)
Member, Merit Committee, Fox School of Business (2011 - 2013)
Representative of the Faculty Senate (2008 - 2011)

Dissertation Committee Chair
For Tao Sun, Ph.D. in RMI at Temple University, completed in Spring 2015 (Co-Chair)
For Myeonghun Choi, Ph.D. in RMI at Temple University, completed in Spring 2019

Dissertation Committee Member
For Yong Wang, Ph.D. in Finance at Temple University, completed in Fall 2009
For Sheng Xiong, Ph.D. in Mathematics at Temple University, completed in Spring 2011
For Zhijian Feng, Ph.D. in RMI at Temple University, completed in Spring 2013
For Zhen Liu, Ph.D. in RMI at Temple University, completed in Fall 2014
For Jingbo Yu, Ph.D. in Finance at Temple University, completed in Summer 2016
For Yanqing Zhang, Ph.D. in RMI at Temple University, completed in Summer 2016
For Gyu Dong Kim, Ph.D. in RMI at Temple University, completed in Fall 2016
For Shuang Yang, Ph.D. in RMI at Temple University, completed in Summer 2017
For Ying Peng, Ph.D. in RMI at Temple University, completed in Fall 2019
For Jingshu Luo, Ph.D. in RMI at Temple University, completed in Spring 2020

Professional Services

Ad Hoc Reviewer for
Annals of Actuarial Science
Asia-Pacific Journal of Risk and Insurance
ASTIN Bulletin
Geneva Papers on Risk and Insurance - Issues and Practice
Insurance: Mathematics and Economics
Journal of Insurance Issues
Journal of Financial Intermediation
Journal of Risk and Insurance
Journal of Nonlinear Analysis – A: Theory, Methods & Applications
North American Actuarial Journal
Review of Quantitative Finance and Accounting
Risk Management and Insurance Review

Member, Award Committee, Best Perspectives Article in *Risk Management and Insurance Review* (2010)
Member, Award Committee, ARIA Excellence in Teaching Award (2011)
Member, Program Committee, ARIA 2012 annual meeting program (2012)
Member, Program Committee, ARIA 2013 annual meeting program (2013)

Member, Organizing Committee, 48th Actuarial Research Conference (2013)
Member, Program Committee, ARIA 2014 annual meeting program (2014)
Member, Program Committee, ARIA 2015 annual meeting program (2015)
Member, Program Committee, APRIA 2015 annual meeting program (2015)
Member, Scientific Committee, Workshop on Systemic Risk and the Insurance Industry (2015)
Chair, Award Committee, Patrick Brockett and Arnold Shapiro Actuarial Journal Award (2015)
Member, Scientific Committee, 2016 Conference on Insurance: Mathematics and Economics (2016)
Member, Program Committee, ARIA 2016 annual meeting program (2016)
Member, Award Committee, Patrick Brockett and Arnold Shapiro Actuarial Journal Award (2016)
Member, Program Committee, 2016 China International Risk Forum (2016)
Member, Program Committee, ARIA 2017 annual meeting program (2017)
Member, Program Committee, APRIA 2017 annual meeting program (2017)
Member, Program Committee, ARIA 2018 annual meeting program (2018)
Member, Award Committee, Patrick Brockett and Arnold Shapiro Actuarial Journal Award (2018)
Member, Program Committee, 2018 China International Risk Forum (2018)
Member, Program Committee, ARIA 2019 annual meeting program (2019)
Member, Award Committee, Kulp-Wright Book Award (2019)
Member, Program Committee, 2019 China International Risk Forum (2019)
Member, Program Committee, 2020 World Risk and Insurance Economics Congress (2020)
Member, Program Committee, 2021 China International Risk Forum (2021)
Member, Program Committee, ARIA 2022 annual meeting program (2022)
Member, Program Committee, 2022 China International Risk Forum (2022)
Member, Program Committee, 2023 China International Risk Forum (2023)