MARDY CHIAH

(+613) 9214 5771 ⋄ cchiah@swin.edu.au

September 2018

EDUCATION

Monash University *Feb 2013 - November 2017*
PhD in Finance
Research Interest: Empirical Asset Pricing & Stock Market Response to Information
Supervisors: Dr. Philip Gharghori and Dr. Daniel Chai
Thesis Title: Dissecting the Persistence of the Gross Profitability Premium
Award: The Best Paper Award at the PhD Symposium of the 7th Financial Markets and Corporate Governance Conference 2016
FIRN PhD Travel Grant 2015
Three Minute Thesis -Department Winner and Representative 2014

Monash University *Feb 2012 - Nov 2012*
Bachelor of Commerce (Honours in Finance)

Monash University *Jul 2009 - Jul 2011*
Bachelor of Commerce (Accounting and Finance)

PUBLICATION

Chiah, M., D. Chai, A. Zhong and L. Song. (2016). 'A better model? An empirical investigation of the Fama-French Five-factor Model in Australia'. ***International Review of Finance***, 16:595-638. ABDC: **A**.

Zhong A., D. Chai, B. Li and Chiah, M. (2018). 'Volume shocks and stock returns: An alternative test'. ***Pacific-Basin Finance Journal***, 48:1-16. ABDC: **A**.

PHD SUPERVISION

Currently supervising two PhD students and one Master by Research student

PRESENTATIONS

PhD Symposium

- Financial Markets and Corporate Governance Conference (FMCGC), Perth, 2015
- Financial Markets and Corporate Governance Conference (FMCGC), Melbourne, 2016

Conference

- Financial Markets and Corporate Governance Conference (FMCGC), Perth, 2015
- Monash / Q Group Colloquium, Melbourne, 2015
- Accounting and Finance Association of Australia and New Zealand (AFAANZ) Annual Conference, Hobart, 2015
- Financial Research Network's The "Art of Finance" Annual Conference, Palm Cove, 2015
- Financial Markets and Corporate Governance Conference (FMCGC), Melbourne, 2016
- Financial Markets and Corporate Governance Conference (FMCGC), Melbourne, 2018

Seminar

- La Trobe University, 2015

· RMIT, 2018

WORK EXPERIENCE

Swinburne University of Technology February 2017 to now
Lecturer in Finance

Convenor of FIN80005 Corporate Financial Management score: 8.3/10

Convenor of FIN60003 Business Modelling and Analysis score: 8.7/10

Monash University Feb 2012 - November 2016
Teaching Associate in Finance

- 2013 Semester 2 - 2016 Semester 2: BFF5270 Funds Management (postgrad M.AppFin) score: 4.7/5
- 2012 Semester 1 - 2016 Semester 2: BFC3140 Corporate Finance II (3^{rd} year undergrad) score: 4.5/5
- 2012 Semester 2 - 2016 Semester 2: BFC2240 Equities and Investment Analysis (2^{nd} year undergrad) score: 4.5/5
- 2014 Semester 2 - 2016 Semester 1: BFF2631 Financial Management (2^{nd} year undergrad) score: 4.1/5
- 2013 Semester 1: BFC2140 Corporate Finance I (2^{nd} year undergrad) score: 4.0/5
- 2013 Semester 1: BFC2000 Financial Institutions and Markets (2^{nd} year undergrad) score: 4.2/5
- 2012 Semester 2: BFX3355 Property Investment (3^{rd} year undergrad) score: 3.5/5
- 2015 Semester 1: BFF3121 Investments and portfolio management (3^{rd} year undergrad) score: N/A

Monash University November 2015 - May 2016
Research Assistant for Dr. Li Ge

- Downloading data from CRSP, Compustat, I/B/E/S, OptionMetrics and Thomson-Reuters Institutional Holdings (13F) databases
- Cleaning and organizing stock returns, volumes and firm characteristics data
- Merging datasets
- Running simulations and regressions
- Forming portfolios

Monash University July 2015 - September 2015
Research Assistant for Dr. Daniel Chai

- Downloading data SIRCA SPPR, SIRCA CRD and Morningstar-Aspect Huntley databases
- Cleaning and organizing of stock and firm characteristics data
- Merging datasets
- Factor constructions
- Portfolio analysis

Monash University Jan 2015 - March 2015
Research Assistant for Assoc Professor Yulia Veld-Merkoulova

- Downloading data from CRSP, Compustat and Datastream
- Cleaning and organizing stock returns, accounting and corporate bonds data
- Merging several datasets into a single dataset

TEACHING INTERESTS

Investment, Corporate Finance, Banking, Portfolio & Funds Management, Equity Analysis, Derivatives

PROFESSIONAL SERVICES

Ad hoc referee for *International Review of Economics and Finance*

TECHNICAL STRENGTHS

Programming Languages	SAS Programming, VBA, Eviews
Databases	CRSP Monthly & Daily Files, Compustat Annual and Quarter Files, I/B/E/S, SIRCA SPPR, SIRCA CRD, Morningstar-Aspect Huntley, Datastream, Thomson Reuters Institutional Holdings (13F) and OptionMetrics
Other Softwares	LaTeX, MS Office

REFEREES

Referee	**Position/Relationship**	**Contact Details**
Dr. Philip Gharghori	Associate Professor, Dept Banking and Finance PhD thesis supervisor	Philip.Gharghori@monash.edu +61 3 990 59247
Dr. Philip Gray	Professor, Dept Banking and Finance PhD thesis assessor	Philip.Gray@monash.edu +61 3 990 31472
Dr. Daniel Chai	Senior Lecturer, Dept Banking and Finance PhD thesis supervisor	Daniel.Chai@monash.edu +61 3 990 52477