



George Chang
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Education

Ph.D., Finance	The University of Iowa, 2002
M.A., Economics	The Ohio State University, 1997
M.B.A.	The Ohio State University, 1996
B.S., Industrial Engineering	Chung-Yuan University, Taiwan, 1992

Teaching Areas

Corporate Finance, Investments, International Finance, Derivatives, and Financial Risk Management.

Research Interests

Asset Pricing, Investments, and Applied (Bayesian) Financial Econometrics.

Selected Publications

“Detecting Log-Periodicity in a Regime-Switching Model of Stock Returns”, with James Feigenbaum, *Quantitative Finance*, Vol. 8, No. 7, 2008, 727-738.

“A Decomposition of Holding-Period Empirical Excess Returns”, with Phil Horvath, *Journal of Financial and Economic Practice*, Vol. 8, No. 2, 2008, 1-17.

“Bayesian Markov Mixture of Normals Approach to Modeling Financial Returns”, *Studies in Economics and Finance*, Vol. 23, No. 2, 2006, 141-158.

“A Bayesian Analysis of Log-Periodic Precursors to Financial Crashes”, with James Feigenbaum, *Quantitative Finance*, Vol. 6, No. 1, 2006, 15-36.

“Bayesian Inference of Options Implied Risk Aversion Functions”, *Proceedings*, Vol. 3, Midwest Finance Association Annual Meeting 2006.

“International Diversification Gains from Dynamic Bayesian Portfolio Choice”, *Journal of Financial and Economic Practice*, Vol. 6, No. 2, 2006, 1-8.

“Ranking Performance of Mutual Fund Companies Using a Bayesian Hierarchical Model”, *Proceedings*, Vol. 2, Midwest Finance Association Annual Meeting 2005.

Academic/Professional Activities

Assistant Professor of Finance, Grand Valley State University, 2007 – Present.
Assistant Professor of Finance, Bradley University, 2004 – 07.
Visiting Assistant Professor of Finance, University of Missouri – Kansas City, 2003.
Visiting Assistant Professor of Finance, Saint Louis University, 2002.

Awards