KIAN-PING LIM

Curriculum Vitae

December 2011

Address:	Labuan School of International Business & Finance Universiti Malaysia Sabah Jalan Sungai Pagar 87000 F.T. Labuan, MALAYSIA
Tel:	+6087460486
Fax:	+6087460477
E-mail:	kianping@ums.edu.my; kianpinglim@yahoo.com
URL:	http://www.kianpinglim.com
Blog:	http://www.kianpinglim.com/researchnews
ResearcherID:	http://www.researcherid.com/rid/C-6528-2011

1. Education/Academic Qualifications

Oct 2005–Sept 2009	PhD (Finance), Monash University, Australia
Nov 1999–Jan 2002	M.Sc. (Financial Economics), Universiti Putra Malaysia, Malaysia
June 1995–Dec 1998	B.B.A. (Hons.), Universiti Kebangsaan Malaysia, Malaysia

2. Employment

Jan 2005–	Senior Lecturer, Labuan School of International Business & Finance, Universiti Malaysia Sabah (On study leave for PhD from Oct 2005 to Oct 2009)
Jan 2002–Dec 2004	Lecturer, Labuan School of International Business & Finance, Universiti Malaysia Sabah
Nov 2000–Dec 2001	Tutor, Labuan School of International Business & Finance, Universiti Malaysia Sabah (On study leave for M.Sc. from Nov 2000 to Dec 2001)
Mar 1999–Nov 2000	Lecturer, School of Business Studies, Tunku Abdul Rahman College

3. Awards

2012	Who's Who in the World (29th Edition), Marquis Who's Who
2010	Commendable Service Award, Universiti Malaysia Sabah
2009	Postgraduate Publications Award, Monash University
2005	Excellent Service Award, Universiti Malaysia Sabah
2004	Commendable Service Award, Universiti Malaysia Sabah
2003	Commendable Service Award, Universiti Malaysia Sabah

4. Research Interests

Emerging stock markets; Informational efficiency; Financial liberalization, Law and finance

5. Research Grants

Feb 2011−Jan 2013	"A robust measure of relative informational efficiency for the Malaysian stock market", Fundamental Research Grant Scheme (FRG0283-SS-2/2010), MYR43,000 (Role: Lead Researcher)
Oct 2010−Sept 2012	"A new measure of the intensity of capital account openness", Fundamental Research Grant Scheme (FRG0261-SS-2/2010), MYR40,000 (Role: Co-researcher)
Nov 2009−Nov 2011	"Stock market integration and market efficiency", Universiti Sains Malaysia RU Grant (1001/PMGT/816126), MYR99,615 (Role: Co-researcher)
July 2003−Sept 2004	"Foreign direct investment in Malaysia: an economic analysis", UMS Fundamental Research Grant (A002-16-ER/U047), MYR7,500 (Role: Lead Researcher)
June 2002−Feb 2003	"Uncovering non-linearity in Malaysian foreign exchange rates", UMS Fundamental Research Grant (A002-16-ER/U017), MYR7,280 (Role: Lead Researcher)

6. Teaching

Universiti Malaysia Sabah (2010−)	Advanced Econometrics for International Finance Macroeconomics Research Methodology for International Finance International Macroeconomics
Universiti Malaysia Sabah (2002−2005)	Microeconomics Macroeconomics Introduction to Financial Economics Introduction to Econometrics Management Science and Quantitative Analysis Intermediate Microeconomics Economics Research Methods
Tunku Abdul Rahman College: (1999−2000)	Introduction to Accounting Fundamental of Accounting Fundamental of Finance Finance of International Trade Managerial Finance (ACCA, Paper 8) Financial Strategy (ACCA, Paper 14)

7. Administrative Roles

Jan 2010−Jan 2012	Deputy Dean (Research & Innovation), Labuan School of International Business & Finance, Universiti Malaysia Sabah
Sept 2003−Aug 2005	Coordinator, International Marketing Program (offers the Bachelor of International Marketing with Honours) and International Financial Economics Program [offers the Bachelor of International Finance with Honours (International Financial Economics)], Labuan School of International Business & Finance, Universiti Malaysia Sabah
June 2003−June 2005	Chairman, Curriculum and Academic Audit Committee, Labuan School of International Business & Finance, Universiti Malaysia Sabah
Oct 2002−June 2005	Head, Publication Unit, Labuan International Campus, Universiti Malaysia Sabah

8. Professional Services

Editorial

Jan 2006−	Editorial Advisory Committee, Labuan Bulletin of International Business and Finance
Oct 2002−June 2005	Founding Managing Editor, Labuan Bulletin of International Business and Finance

Refereeing

- Annals of Economics and Statistics (2009)
- Applied Economics (2008)
- Asian Academy of Management Journal of Accounting & Finance (2011)
- Central European Journal of Physics (2011)
- Economics Bulletin (2006, 2009)
- Emerging Markets Finance and Trade (2008)
- International Journal of Business and Society (2006)
- International Journal of Economic Sciences and Applied Research (2011)
- International Review of Financial Analysis (2008)
- Journal of Business Research (2007)
- Journal of Economic Studies (2011)
- Macroeconomic Dynamics (2006, 2009)
- Manchester School (2009)
- Quantitative Finance (2010a, 2010b, 2011)
- Singapore Economic Review (2007)

Conference Organizer

- Deputy Chair, Conference Organizing Committee, International Conference in Economics and Finance 2005, 26-27 May 2005, Labuan International Campus, Universiti Malaysia Sabah.
- Head, Proceedings Committee, National E-business Conference for Small & Medium Industries, 21-22 October 2002, Sheraton Hotel, F.T. Labuan, Malaysia.

9. Publications

Edited Books/Proceedings

1. Kian-Ping Lim, Hock-Ann Lee and Venus Khim-Sen Liew (Editors) *Time series econometric analysis: selected issues in ASEAN economies*. Petaling Jaya, Malaysia: Prentice Hall. 2006. xiii + 168 pp. [ISBN: 983-3205-90-9].
2. Zainal Abidin Said, Kian-Ping Lim, Hock-Ann Lee and Venus Khim-Sen Liew (Editors) Proceedings of the International Conference in Economics and Finance 2005. *Towards a richer understanding of economy and financial markets: statistical and econometric advances*. Labuan, Malaysia: Labuan International Campus, Universiti Malaysia Sabah. 2005. x + 1058 pp. [CD-ROM, ISBN: 983-41460-2-7].

Refereed Articles (ISI-WoS Indexed Journals)

1. Kian-Ping Lim and Chee-Wooi Hooy. Nonlinear predictability in G7 stock index returns, *Manchester School*, forthcoming [Accepted 21 November 2011, 2010 Impact Factor = 0.333].
2. Kian-Ping Lim, Weiwei Luo and Jae H. Kim (2013) Are U.S. stock index returns predictable? New evidence from automatic autocorrelation-based tests, *Applied Economics*, 45(8), 953-962 [2010 Impact Factor = 0.424].
3. Kian-Ping Lim and Weiwei Luo (2012) The weak-form efficiency of Asian stock markets: new evidence from generalized spectral martingale test, *Applied Economics Letters*, 19(10), 905-908 [2010 Impact Factor = 0.245].
4. Jae H. Kim, Abul Shamsuddin and Kian-Ping Lim (2011) Stock return predictability and the adaptive markets hypothesis: evidence from century-long U.S. data, *Journal of Empirical Finance*, 18(5), 868-879 [2010 Impact Factor = 0.807].
5. Kian-Ping Lim and Jae H. Kim (2011) Trade openness and the informational efficiency of emerging stock markets, *Economic Modelling*, 28(5), 2228-2238 [2010 Impact Factor = 0.601].
6. Kian-Ping Lim and Robert D. Brooks (2011) The evolution of stock market efficiency over time: a survey of the empirical literature, *Journal of Economic Surveys*, 25(1), 69-108 [2010 Impact Factor = 1.581].
7. Kian-Ping Lim and Robert D. Brooks (2010) Why do emerging stock markets experience more persistent price deviations from a random walk over time? A country-level analysis, *Macroeconomic Dynamics*, 14(S1), 3-41 [2010 Impact Factor = 0.763].
8. Kian-Ping Lim and Robert D. Brooks (2009) Price limits and stock market efficiency: evidence from rolling bicorrelation test statistic, *Chaos, Solitons and Fractals*, 40(3), 1271-1276 [2009 Impact Factor = 3.315].
9. Kian-Ping Lim (2009) Efficiency tests of the UK financial futures markets and the impact of electronic trading systems: a note on relative market efficiency, *Applied Economics Letters*, 16(11), 1129-1132 [2009 Impact Factor = 0.241].
10. Kian-Ping Lim and Robert D. Brooks (2009) On the validity of conventional statistical tests given evidence of nonsynchronous trading and nonlinear dynamics in returns generating process: a further note, *Applied Economics Letters*, 16(6), 649-652 [2009 Impact Factor = 0.241].
11. Kian-Ping Lim (2009) Weak-form market efficiency and nonlinearity: evidence from Middle East and African stock indices, *Applied Economics Letters*, 16(5), 519-522 [2009 Impact Factor = 0.241].
12. Venus Khim-Sen Liew, Hock-Ann Lee and Kian-Ping Lim (2009) Purchasing Power Parity in Asian economies: further evidence from rank tests for cointegration, *Applied Economics Letters*, 16(1), 51-54 [2009 Impact Factor = 0.241].
13. Terence Tai-Leung Chong, Melvin J. Hinich, Venus Khim-Sen Liew and Kian-Ping Lim (2008) Time series test of nonlinear convergence and transitional dynamics, *Economics Letters*, 100(3), 337-339 [2008 Impact Factor = 0.483].
14. Kian-Ping Lim (2007) Ranking of efficiency for stock markets: a nonlinear perspective,

Physica A, 376, 445-454 [2007 Impact Factor = 1.430].

15. Venus Khim-Sen Liew, Terence Tai-Leung Chong and Kian-Ping Lim (2003) The inadequacy of linear autoregressive model for real exchange rates: empirical evidence from Asian economies, *Applied Economics*, 35(12), 1387-1392 [2003 Impact Factor = 0.200].

Refereed Articles (Scopus Indexed Journals)

1. Kian-Ping Lim and Chee-Wooi Hooy (2010) The delay of stock price adjustment to information: a country-level analysis, *Economics Bulletin*, 30(2), 1609-1616.
2. Kian-Ping Lim, Muzafar Shah Habibullah and Melvin J. Hinich (2009) The weak-form efficiency of Chinese stock markets: thin trading, nonlinearity and episodic serial dependencies, *Journal of Emerging Market Finance*, 8(2), 133-163.
3. Kian-Ping Lim and Robert D. Brooks (2009) Are Chinese stock markets efficient? Further evidence from a battery of nonlinearity tests, *Applied Financial Economics*, 19(2), 147-155.
4. Hock-Ann Lee, Kian-Ping Lim and Venus Khim-Sen Liew (2009) Is there any international diversification benefits in ASEAN stock markets? *Economics Bulletin*, 29(1), 393-407.
5. Kian-Ping Lim, Robert D. Brooks and Melvin J. Hinich (2008) Nonlinear serial dependence and the weak-form efficiency of Asian emerging stock markets, *Journal of International Financial Markets, Institutions and Money*, 18(5), 527-544.
6. Kian-Ping Lim (2008) Sectoral efficiency of the Malaysian stock market and the impact of the Asian financial crisis, *Studies in Economics and Finance*, 25(3), 196-208.
7. Kian-Ping Lim, Robert D. Brooks and Jae H. Kim (2008) Financial crisis and stock market efficiency: empirical evidence from Asian countries, *International Review of Financial Analysis*, 17(3), 571-591 [**ScienceDirect Top 25 Hottest Articles** for 17 consecutive quarters since Apr-June 2007. Notably, the paper occupied the top spot in Oct-Dec 2008, Jan-Mar 2009, Apr-June 2009, and July-Sept 2009].
8. Kian-Ping Lim (2008) Sectoral impact of shocks: empirical evidence from the Malaysian stock market, *Applied Financial Economics Letters*, 4(1), 35-39 [From 2009 onwards, AFEL has been incorporated into Applied Economics Letters].
9. Kian-Ping Lim and Venus Khim-Sen Liew (2007) Nonlinear mean reversion in stock prices: evidence from Asian markets, *Applied Financial Economics Letters*, 3(1), 25-29 [From 2009 onwards, AFEL has been incorporated into Applied Economics Letters].
10. Kian-Ping Lim**,** Melvin J. Hinich and Venus Khim-Sen Liew (2005) Statistical inadequacy of GARCH models for Asian stock markets: evidence and implications, *Journal of Emerging Market Finance*, 4(3), 263-279.
11. Hock-Ann Lee**,** Kian-Ping Lim and M. Azali (2005) Income disparity between Japan and ASEAN-5 economies: converge, catching up or diverge? *Economics Bulletin,* 6(13), 1-8.
12. Kian-Ping Lim and Melvin J. Hinich (2005) Non-linear market behavior: events detection in the Malaysian stock market, *Economics Bulletin*, 7(6), 1-5.
13. Kian-Ping Lim and Melvin J. Hinich (2005) Cross-temporal universality of non-linear dependencies in Asian stock markets, *Economics Bulletin*, 7(1), 1-6.
14. Venus Khim-Sen Liew, Kian-Ping Lim, Evan Lau and Chee-Keong Choong (2005) Exchange rate-relative price nonlinear cointegration relationship in Malaysia, *Economics Bulletin*, 6(11), 1-11.
15. Venus Khim-Sen Liew and Kian-Ping Lim (2005) Income divergence? Evidence of non-linearity in the East Asian economies, *Economics Bulletin*, 15(1), 1-7.
16. Venus Khim-Sen Liew, Ahmad Zubaidi Baharumshah and Kian-Ping Lim (2004) On Singapore dollar-U.S. dollar and the Purchasing Power Parity, *Singapore Economic Review*, 49(1), 71-84.

Refereed Articles (Non-ISI/Non-Scopus Indexed Journals)

1. Chee-Keong Choong and Kian-Ping Lim (2009) Foreign direct investment, financial development, and economic growth: the case of Malaysia, *Macroeconomics and Finance in Emerging Market Economies*, 2(1), 13-30.
2. Venus Khim-Sen Liew, Hock-Ann Lee, Kian-Ping Lim and Huay-Huay Lee (2008) Linearity and stationary of South Asian real exchange rates, *ICFAI Journal of Applied Economics*, 7(5), 48-58.
3. Kian-Ping Lim (2008) Long-term dependence in world stock markets: does legal origin matter? *ICFAI Journal of Applied Finance*, 14(5), 57-68.
4. Chee-Keong Choong and Kian-Ping Lim (2007) Foreign direct investment in Malaysia: an economic analysis, *ICFAI Journal of Applied Economics*, 6(1), 74-85.
5. Kian-Ping Lim, Mathew Kien-Chung Vun and Hock-Ann Lee (2006) The random walk behaviour of Malaysian stock market: evidence from individual stocks, *International Journal of Management Studies* (formerly known as *Jurnal Analisis*), 13(2), 1-40.
6. Kian-Ping Lim, Hui-Boon Tan and Siong-Hook Law (2006) Return predictability of Malaysian bank stocks: evidence and implications, *International Journal of Management Studies* (formerly known as *Jurnal Analisis*), 13(1), 25-44.
7. Chin-Hong Puah, Muzafar Shah Habibullah and Kian-Ping Lim (2006) Testing long-run neutrality of money: evidence from Malaysian stock market, *ICFAI Journal of Applied Economics*, 5(4), 15-37.
8. Venus Khim-Sen Liew, Kian-Ping Lim and Chin-Hong Puah (2006) New evidence on the output-inflation trade-off from ASEAN-5 economies, *ICFAI Journal of Applied Economics*, 5(2), 16-25.
9. Kian-Ping Lim**,** Muzafar Shah Habibullah and Hock-Ann Lee (2005) Non-linear dependence in Malaysian stock market, *Pertanika Journal of Social Science and Humanities*, 13(1), 23-38.
10. Hock-Tsen Wong and Kian-Ping Lim (2005) The relationship between the government revenue and expenditure in Malaysia, *International Journal of Management Studies* (formerly known as *Jurnal Analisis*), 12(2), 53-72.
11. Kian-Ping Lim, Venus Khim-Sen Liew and Hock-Tsen Wong (2005) Weak-form efficient market hypothesis versus behavioural finance: a different perspective drawn from the Malaysian stock market, *International Journal of Management Studies* (formerly known as *Jurnal Analisis*), 12(1), 1-27.
12. Hui-Boon Tan, Chee-Wooi Hooy and Kian-Ping Lim (2005) Malaysia in the new economy: human capital, knowledge and growth competitiveness, *Banker's Journal Malaysia*, 128, 53-60.
13. Venus Khim-Sen Liew, Ahmad Zubaidi Baharumshah and Kian-Ping Lim (2005) Nonlinear adjustment of real exchange rates towards Purchasing Power Parity and the Asian financial crisis, *International Journal of Business and Society*, 6(1), 122-140.
14. Kian-Ping Lim (2005) Random and non-random walks on the South Asian stock markets, *ICFAI Journal of Applied Finance*, 11(2), 58-72.
15. Venus Khim-Sen Liew, Kian-Ping Lim and Chee-Keong Choong (2004) On the forecastability of ASEAN-5 stock markets returns using time series models, *ICFAI Journal of Applied Finance*, 10(1), 17-29.
16. Kian-Ping Lim and Venus Khim-Sen Liew (2004) Non-linearity in financial markets: evidence from ASEAN-5 exchange rates and stock markets, *ICFAI Journal of Applied Finance*, 10(5), 5-18.
17. Hock-Ann Lee, Kian-Ping Lim and Venus Khim-Sen Liew (2004) Income convergence between Japan and the rest of East Asian countries, *Journal of International Business and Economics*, 1(1), 63-71.
18. Kian-Ping Lim, Muzafar Shah Habibullah and Hock-Ann Lee (2004) Do Asian stock market prices follow random walk? A revisit, *International Journal of Management Studies* (formerly known as *Jurnal Analisis*), 11 (special issue), 129-155.
19. Venus Khim-Sen Liew, Kian-Ping Lim and Chong-Yee Lai (2004) Predictability of the KLCI price movement: evidence from the

time series model, *Inti Journal*, 1(4), 239-248.

20. Kian-Ping Lim, Melvin J. Hinich and Venus Khim-Sen Liew (2004) Adequacy of GARCH model for ASEAN exchange rates return series, *International Journal of Business and Society*, 5(2), 17-32.
21. Ahmad Zubaidi Baharumshah, Venus Khim-Sen Liew and Kian-Ping Lim (2004) Exchange rates forecasting model: an alternative estimation procedure, *Pertanika Journal of Science and Technology*, 12(1), 149-172.
22. Evan Lau, Kian-Ping Lim and Hock-Ann Lee (2004) Modelling the current account: empirical evidence form ASEAN-5 economies, *Labuan Bulletin of International Business and Finance*, 2(1), 83-104.
23. Kian-Ping Lim and Hock-Ann Lee (2004) Non-parametric cointegration analysis of ASEAN-5 real exchange rates, *International Journal of Management Studies* (formerly known as *Jurnal Analisis*), 11(1), 41-56.
24. Kian-Ping Lim, Melvin J. Hinich and Hock-Ann Lee (2004) Episodic transient behaviour of dependencies in the Malaysian stock market, *Pertanika Journal of Social Science and Humanities*, 12(2), 121-133.
25. Venus Khim-Sen Liew, Kian-Ping Lim and Ahmad Zubaidi Baharumshah (2004) The linearity property of ASEAN-5 real exchange rates in pre-Asian currency crisis period, *International Journal of Management Studies* (formerly known as *Jurnal Analisis*), 11(2), 43-62.
26. Kian-Ping Lim and Venus Khim-Sen Liew (2003/2004) The random walk behaviour of Malaysian Second Board stocks, *Borneo Review*, 14, 1-30.
27. Hock-Ann Lee, Kian-Ping Lim and M. Azali (2003/2004) A non-parametric cointegration test of Purchasing Power Parity hypothesis: the case of Malaysia, *Borneo Review*, 14, 51-63.
28. Venus Khim-Sen Liew, Ahmad Zubaidi Baharumshah and Kian-Ping Lim (2003/2004) Does Purchasing Power Parity really hold in Indonesia? The non-linear perspective, *Borneo Review*, 14, 64-75.
29. Kian-Ping Lim, Muzafar Shah Habibullah and Hock-Ann Lee (2003) A BDS test of random walk in the Malaysian stock market, *Labuan Bulletin of International Business and Finance*, 1(1), 29-39.
30. Kian-Ping Lim, M. Azali and Hock-Ann Lee (2003) Is MYR/USD a random walk? New evidence from the BDS test, *Pertanika Journal of Social Science and Humanities*, 11(1), 41-49.
31. Kian-Ping Lim, M. Azali and Muzafar Shah Habibullah (2003) Non-linear dynamics in bilateral Malaysian ringgit- U.S. dollar spot rate, *Jurnal Analisis*, 10(2), 97-117.
32. Kian-Ping Lim, Melvin J. Hinich and Venus Khim-Sen Liew (2003) Episodic non-linearity and non-stationarity in ASEAN-4 exchange rates returns series, *Labuan Bulletin of International Business and Finance,* 1(2), 79-93.
33. Hock-Ann Lee, Kian-Ping Lim and M. Azali (2003) Testing PPP for major ASEAN economies: Does data generating process matter? *Capital Markets Review*, 11(1&2), 65-80.

Articles in Professional Magazines

1. Kian-Ping Lim (2005) New theoretical light for technical analysis, *The Technical Analyst*, 9 (March/April), 38-39.
2. Kian-Ping Lim (2004) When does technical analysis work …and when doesn't it? *The Technical Analyst*, 6 (September/October), 36-38.
3. Kian-Ping Lim and Venus Khim-Sen Liew (2004) Nonlinearity favours nonlinear TA techniques, *The Technical Analyst*, 4 (May), 38-40.
4. Venus Khim-Sen Liew, Kian-Ping Lim and Chee-Keong Choong (2004) South-East Asian stock markets follow a non-random walk, *The Technical Analyst,* 2 (March), 38-39.

Chapters in Books

1. Kian-Ping Lim and Robert D. Brooks (2009) Are emerging stock markets less efficient? A survey of empirical literature. In G.N. Gregoriou (Ed.) *Emerging markets:*

performance, analysis and innvoation, pp.21-38. London: CRC Press.

2. Hock-Ann Lee, Kian-Ping Lim and M. Azali (2006) Income convergence. In Kian-Ping Lim, Hock-Ann Lee and Venus Khim-Sen Liew (Eds.) *Time series econometric analysis: selected issues in ASEAN economies*, pp.1-14. Petaling Jaya, Malaysia: Prentice Hall.

3. Venus Khim-Sen Liew, Kian-Ping Lim and Chin-Hong Puah (2006) Output and inflation. In Kian-Ping Lim, Hock-Ann Lee and Venus Khim-Sen Liew (Eds.) *Time series econometric analysis: selected issues in ASEAN economies*, pp.51-60. Petaling Jaya, Malaysia: Prentice Hall.

4. Venus Khim-Sen Liew, Kian-Ping Lim and Huzaimi Hussain (2006) Exchange rate, real money and trade balance. In Kian-Ping Lim, Hock-Ann Lee and Venus Khim-Sen Liew (Eds.) *Time series econometric analysis: selected issues in ASEAN economies*, pp.61-72. Petaling Jaya, Malaysia: Prentice Hall.

5. Kian-Ping Lim, Hock-Ann Lee, M. Azali and Evan Lau (2006) Cointegration tests of Purchasing Power Parity. In Kian-Ping Lim, Hock-Ann Lee and Venus Khim-Sen Liew (Eds.) *Time series econometric analysis: selected issues in ASEAN economies*, pp.85-99. Petaling Jaya, Malaysia: Prentice Hall.

6. Venus Khim-Sen Liew, Kian-Ping Lim and Chee-Keong Choong (2006) Forecasting stock markets returns. In Kian-Ping Lim, Hock-Ann Lee and Venus Khim-Sen Liew (Eds.) *Time series econometric analysis: selected issues in ASEAN economies*, pp.109-122. Petaling Jaya, Malaysia: Prentice Hall.

7. Kian-Ping Lim and Venus Khim-Sen Liew (2006) Non-linearity in financial markets. In Kian-Ping Lim, Hock-Ann Lee and Venus Khim-Sen Liew (Eds.) *Time series econometric analysis: selected issues in ASEAN economies*, pp.123-136. Petaling Jaya, Malaysia: Prentice Hall.

8. Kian-Ping Lim (2006) Episodic non-linearity in financial markets. In Kian-Ping Lim, Hock-Ann Lee and Venus Khim-Sen Liew (Eds.) *Time series econometric analysis: selected issues in ASEAN economies*, pp.137-149. Petaling Jaya, Malaysia: Prentice Hall.

9. Kian-Ping Lim, Hock-Ann Lee and Venus Khim-Sen Liew (2006) Diversification benefits in stock markets. In Kian-Ping Lim, Hock-Ann Lee and Venus Khim-Sen Liew (Eds.) *Time series econometric analysis: selected issues in ASEAN economies*, pp.151-163. Petaling Jaya, Malaysia: Prentice Hall.

10. Ahmad Zubaidi Baharumshah, Venus Khim-Sen Liew and Kian-Ping Lim (2005) Forecasting the exchange rates. In Ahmad Zubaidi Baharumshah (Ed.) *Open economy macroeconomics in East Asia*, pp.101-124. Aldershot: Ashgate Publishing Company.

11. Kian-Ping Lim, Hock-Ann Lee, Venus Khim-Sen Liew and Evan Lau (2003) Stock markets integration in ASEAN region. In Samsinar Md Sidin, Murali Sambasivan, Zaleha Md. Noor and Mastura Yahya (Eds.) *Contemporary issues in Economics*, volume 1, pp.15-26. Kuala Lumpur, Malaysia: Prentice Hall, Pearson Malaysia Sdn. Bhd.

Working Papers (http://ssrn.com/author=635857)

1. Kian-Ping Lim and Jae H. Kim. Return autocorrelations and salient news events: an empirical study of the Malaysian stock market during the Asian crisis (To be submitted).

2. Kian-Ping Lim, Robert D. Brooks and Melvin J. Hinich. Are stock returns time reversible? International evidence from frequency-domain tests (*Quantitative Finance*, revision requested).

3. Chee-Wooi Hooy and Kian-Ping Lim. Market integration and the informational efficiency of stock markets (*Journal of Policy Modeling*, under review).

10. Postgraduate Supervision

Jan 2011–	Cheah Wai Loon, Master degree, "Institutional quality and private capital flows".
Feb 2011–	Chang Kwok Boon, Master degree, "Foreign ownership and the informational efficiency of Malaysian stocks".
Feb 2011–	Thian Tze Chung, Master degree, "Foreign ownership and the liquidity of Malaysian stocks".

11. Referees

Professor Dr. Robert D. Brooks
Department of Econometrics and Business Statistics
Faculty of Business and Economics
Monash University
P.O. Box 1071, Narre Warren, Victoria 3805, Australia
Tel: +613 99047076
Fax: +613 99047225
E-mail: robert.brooks@monash.edu

Professor Dr. Jae H. Kim
School of Economics and Finance
Faculty of Law and Management
La Trobe University
VIC 3086, Australia
Tel: +61 3 94796616
Fax: +61 3 94791654
E-mail: J.Kim@latrobe.edu.au

Professor Dr. Muzafar Shah Habibullah
Department of Economics
Faculty of Economics and Management
Universiti Putra Malaysia
43400 UPM Serdang, Selangor, Malaysia
Tel: +603 89467635
Fax: +603 89486188
E-mail: muzafar@econ.upm.edu.my