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2000 – 2001	Professor, Department of Finance and Accounting, National University of Singapore
1980 – 2000	Senior Tutor - Associate Professor, National University of Singapore
1997 – 2001	Director, NUS Centre for Financial Engineering
1999 – 2001	Director, NUS MSc program in Financial Engineering
2000 – 2001	Associate Fellow, Singapore-MIT Alliance
1995 – 1999	Vice-Dean, NUS Faculty of Business Administration
1998 – 1999	University High Performance Computing Committee
1996 – 1997	University Task Force on Research
1992 – 1995	Chief Editor of Asia Pacific Journal of Management
1991 – 1992	Member, Singapore Public Service Commission President's Scholarship Selection Board
1991 – 1992	Acting Head, Department of Finance and Banking
1988 – 1990	Sub-Dean, NUS Faculty of Business Administration
1988 – 1989	University Scholarships and Bursaries Selection Committee
1987 – 1989	University Library Committee
1987 – 1989	3rd year BBA program co-ordinator, NUS Faculty of Business Administration
1980 – 1981	Administrative Service, Prime Minister's Office

CITIZENSHIP

Singapore
Captain, SAF National Service

EDUCATION

Stanford University (Graduate School of Business), Finance, Ph.D. 1986
Stanford University, (Department of Economics), Economics, M.A. 1985
Stanford University, (Department of Statistics), Statistics, M.S. 1984
University of Manchester Institute of Science and Technology (UMIST)
Management Sciences, B. Sc (First Class Honours) 1978

INTERNATIONAL REFEREED PUBLICATIONS

1. Lim, K G, "A new test of the three moment capital asset pricing model," Journal of Financial and Quantitative Analysis, June 1989, Vol.24, No.2, 205-216.(US)
2. Lim, K G, "Dividend Policy and Tax Structure," Economic Letters 31, 1989, 269-272. (US)
3. Lim, K G and K F Phoon, "Testing the Warrant Pricing Model," Economic Letters 35, 1991, 451-455. (US)
4. Leong S M and K G Lim, "Extending Financial Portfolio Theory for Product Management," Decision Sciences, Vol.22, No.1, Winter 1991, 181-193. (US)
5. Lim Chin and K G Lim, "Equilibrium pricing in the scrap car market," Transportation Research Part B Methodological, Vol.25B, No.4, 1991, 203-213. (UK)
6. Lim, K G and Phoon Kok-Fai, "Tests of Rational Bubbles using Cointegration Theory. Applied Financial Economics, Vol.1, No.2, June 1991, 85-88. (UK)
7. Lim, K G, "Arbitrage and Price Behavior of the Nikkei Stock Index Futures," The Journal of Futures Markets, USA, Vol.12, No.2, April 1992, 151-161. (US)
8. Dean Corbae, K G Lim and Sam Ouliaris, "On Cointegration and Tests of Forward Market Unbiasedness," Review of Economics and Statistics, Vol 74, Issue 4, Nov 1992, 728-732. (US)
9. Lim, K G, "Speculative, Hedging, and Arbitrage Efficiency of the Nikkei Index Futures," Pacific-Basin Capital Markets Research , 3, 1992, 441-461. (US)
10. Lim, K G and J Muthuswamy, "The Impact of Transaction Costs on Nikkei Stock Index Futures Arbitrage," The Review of Futures Markets. Vol.12, No.3, 1993, 717-738 (USA).
11. Lim, K G, "Information Content of Japanese Management Earnings Forecasts," Accounting Research Journal , 8, No.1, 1995. 27-35. (Australia)
12. Lim, K G, "Portfolio Hedging and Basis Risk," Applied Financial Economics , 6 , U.K. 1996, 543-549.
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14. Lim K G, and C Teo, "Pricing and informational efficiency of the Nikkei futures options," Research in Finance , Vol 15, pp. 197-254, 1997, USA.
15. C.W. Chang, J.S.K. Chang, and K.G. Lim, "Information-Time Option Pricing: Theory and Empirical Evidence," Journal of Financial Economics, Vol 48, No 2, USA, May 1998.
16. K.G. Lim and S.C. Wong, "Financial Markets Trends and Studies of Singapore Futures Markets," Asia-Pacific Financial Markets , formerly

Financial Engineering and The Japanese Markets, Vol.5, pp.45-63, 1998. (Japan)

17. K.G. Lim, K.C. Loo, and Ruth Tan, "Arbitrage in Nikkei Stock Average Futures across Osaka and SIMEX," Accounting Research Journal, Vol.11, No.1, pp.218-232, 1998 Australia.
18. K.G. Lim, D. How, and Eric Terry, "Information Transmission across Eurodollar Futures Markets," International Journal of Theoretical and Applied Finance, World Scientific Publisher, Vol.1, No.2, pp.235-245, 1998.
19. Lim K.G. and E.H.K. Ng, "A Theory of IPO Pricing using Tender Prices," Vol.9, pp. 433-442, 1999, Applied Financial Economics , UK.
20. Lim K.G. and T.Y. Tan, "China and the Asian Financial Crisis: Policy Options and Political Role," Business and the Contemporary World, Global Focus, Vol 11, No 2, pp.109-119, 1999, John Wiley, USA.
21. Wang SY, Lim K.G., and C.W. Chang, "A New Methodology for Studying Intraday Dynamics of Nikkei Index Futures using Markov Chains," Journal of International Financial Markets, Institutions and Money, Vol.9, pp.247-265, 1999, Elsevier-North Holland, USA.
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24. C.W. Chang, J.S.K. Chang, and K.G. Lim, "Pricing and Hedging Emerging Market Derivatives: The Case of Hong Kong Derivative Warrants," Asia Pacific Journal of Finance, Vol. 3, Issue 1, May 2000.
25. KianGuan Lim and Qin Xiao, "Computing Maximum Smoothness Forward Rate Curves," Statistics and Computing, forthcoming, U.K.
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27. Kian-Guan Lim and Da Zhi, "Pricing Options using Implied Trees: Evidence from FTSE-100 Options," Journal of Futures Markets, forthcoming 2002.

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28. Lim, K G and C C Goh, "Pricing of warrants with an option to exercise with loan stocks," Securities Industry Review, Vol.14, No.1, April 1988, 1-20.

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30. Ariff, M and K G Lim, "The Rate of Return under Re-Capitalization: A Note," Asia Pacific Journal of Management, Vol.6, No.1, October 1988, 141-147.
31. Chow K B and K G Lim, "Small and Medium-Sized Enterprises: The Case of Japanese Investments in Singapore," Singapore Management Review, Vol.11, No.2, July 1989, 29-40.
32. Lim, K G and B S Foo, "Pricing of pure warrants in Singapore," Singapore Management Review, Vol.11, No.1, January 1989, 1-14.
33. Lim, K G and C L Law, "The Empirical Pricing of Singapore Treasury Bills," Securities Industry Review, Vol.15, No.1, April 1989, 39-43.
34. Ariff, M, K G Lim and L W Johnson, "The Normal Distribution in Applied Finance," Singapore Journal of Statistics, Vol.1 No.1, 1990. 147-155 (Singapore)
35. Lim, K G and C L Law, "Pricing of convertible coupon bonds in Singapore," Singapore Business Review, Vol.1, No.1, 1990.
36. Lim, K G and I P L Png, "Dual Distribution in the Singapore Stock Brokerage Industry," Singapore Management Review, Vol.13, No.1, January 1991, 31-36.
37. Lim, K G and K S Chia, "Intra-day price behavior of the Nikkei Stock Average index futures," Securities Industry Review, Vol.17, No.1, April 1991. 55-62 (Singapore)
38. Lim, K G and T Y Low, "Volatility and margining in futures exchange," Singapore Management Review Vol 18, No 1, 1996, 15-26.
39. Sudin Haron and Lim K.G., "An Equilibrium Characterization of Profitability in Islamic Banking," The Middle East Business and Economic Review , Vol 9, No 2, 1997, 39-47, (Australia).
40. K.G. Lim and S.C. Wong, "New Financial Markets Trends and some Experiences of Singapore Markets," Singapore Management Review, 1998.

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41. Lim, K G, The forward risk premium in a heterogeneous international exchange model. In Proceedings (abstracts), Eastern Finance Assoc Conference, 1985, United States.
42. Lim, K G, Valuation of foreign investment projects with a non-linear tax option adjustment. In Proceedings (abstracts), Eastern Finance Assoc. Conference, 1985, United States.
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44. Lim, K G and J S Seah, Corporate financing during recession. In Proceedings, Academy of International Business Southeast Asia Regional Conference, 1987, Malaysia.
45. Lim, K G, Pricing of bond-option of warrants in Singapore. In Proceedings, Academy of International Business Southeast Asia Regional Conference, 23-25 June 1988, Bangkok, Thailand.
46. Lim, K G, The equilibrium pricing pure warrants in Singapore. In Proceedings, Academy of International Business Southeast Asia Regional Conference, 23-25 June 1988, Bangkok, Thailand.
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52. Lim, K G and E H K Ng, A theory of IPO using tender prices (Abstract). In Proceedings of the 2nd Annual Conference of the Asia-Pacific Finance Association, compiled by K C Chan, pp 44-57. Hong Kong: APFA, July 1995.
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54. Lim, K G and Low T Y, Volatility and Margining in Futures Exchange, In Proceedings, Academy of International Business Southeast Asia Regional Conference, at University of Otago, New Zealand, 18-20 June 1996.
55. Lim, K G and C Teo, Pricing and informational efficiency of the Nikkei futures options. In (Abstract) Proceedings of the 3rd Annual

Conference of the Asia-Pacific Finance Association/PACAP , Taipei July 8 - 10 1996, pp.65.

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57. Lim, K G, "A comment on The Pricing of Australian Imputation Tax Credits: Evidence from Individual Share Futures Contracts" (Discussant) - Proceedings of 1997 Chicago Board of Trade Research Symposium, 24-25 February 1997, Hong Kong.
58. D How, K.G. Lim, and Eric Terry, "Information Transmission across Eurodollar Futures Markets," in 4th Asia Pacific Finance Association International Conference abstract Proceedings, 14-16 July Kuala Lumpur 1997, Malaysia.
59. Chang CCY, JSK Chang, and K G Lim, "Information-Time Valuation of Nikkei 225 Futures Options," in 4th Asia Pacific Finance Association International Conference abstract Proceedings, 14-16 July Kuala Lumpur 1997, Malaysia.
60. Chang CCY, JSK Chang, and K G Lim, "Pricing and Hedging Hong Kong Derivative Warrants in Information-Time," Asia Pacific Finance Association 5th Annual Conference Proceedings and joint Conference with Nippon Finance Association, 19-22 July 1998, Tokyo.
61. K G Lim and Wang ShiYun, "Intraday Behavior of Nikkei Index Futures Prices, Volumes, and Spreads," Institute of High Performance Computing Asia 98 International Conference, 22-25 Sep 98, forthcoming, Singapore.
62. Chng PL and KG Lim, "Sources of Risk and Risk Premia in Asian versus G7 Equity Markets," Institute of High Performance Computing Asia 98 International Conference, 22-25 Sep 98, Singapore.
63. Lim KG and Wang SJ, "Kalman Filtering of Continuous Poisson-Gaussian HJM Model," Asia Pacific Finance Association 6th Annual Conference, July 12-14, 1999 Melbourne.
64. Lim KG and Qin X, "Estimating Maximum Smoothness and Maximum Flatness Forward Rate Curve," Asia Pacific Finance Association 6th Annual Conference, July 12-14, 1999 Melbourne.
65. Lim KG and Wong SC, "A Study of Market Microstructure Volatility using Hidden Markov Chain," Asia Pacific Finance Association 6th Annual Conference, July 12-14, 1999 Melbourne.
66. Chang SW and Lim KG, "Pricing Defaultable Bond," Asia Pacific Finance Association 6th Annual Conference, July 12-14, 1999 Melbourne.
67. Lim KG and Zhang Zhe, "An Analytical Approach to Pricing American Options under Stochastic Volatility," Asia Pacific Finance Association 6th Annual Conference, July 12-14, 1999 Melbourne.

68. Lim KG, Zhang Z, and Qian J, "Heteroskedastic Pricing Kernel and Evidence from the Shanghai Repo Market," Asia Pacific Finance Association 6th Annual Conference, July 12-14, 1999 Melbourne.
69. Lim KG and Zhao L, "Recombining Tree for Deterministic Volatility Functions," Asia Pacific Finance Association 6th Annual Conference, July 12-14, 1999 Melbourne.
70. Lim KG and Wang SJ, "Kalman Filtering of Continuous Poisson-Gaussian HJM Model," QMF 1999 Conference, July 15-17, Sydney.
71. Lim KG and Qin X, "Estimating Maximum Smoothness and Maximum Flatness Forward Rate Curve," QMF 1999 Conference, July 15-17, Sydney.
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73. Lim KG and Zhao L, "Recombining Tree for Deterministic Volatility Functions," QMF 1999 Conference, July 15-17, Sydney.
74. KG Lim, R Poskitt, and K Yip, "New Zealand Derivative Warrants: Price Modelling in Thin Markets," CBOT Conference Proceedings, Hong Kong, Feb 2000.
75. KG Lim, and Weina Zhang, "Interest Rate Volatility in the Shanghai Bond Repurchase Market," (no printed proceedings) 8th Annual Asia Pacific Finance Association Conference, 2001, July 22-25, Bangkok.
76. KG Lim, KT Uschi Phuah, and Wong SC, "The Impact of Credit Event on Treasury Bond Prices," (no printed proceedings) 8th Annual Asia Pacific Finance Association Conference, 2001, July 22-25, Bangkok.
77. KG Lim, and Li Yun, "Credit Rating as a Noisy Signal of Bond Risk Premia," (no printed proceedings) 8th Annual Asia Pacific Finance Association Conference, 2001, July 22-25, Bangkok.

PAPERS FOR SEMINAR, PUBLIC TALK AND LECTURE

78. Chow, K B and K G Lim, Guidelines on Input-Output Analysis of Tourism. Paper presented at Expert group Meeting on the Measurement of the Economic Impact of Tourism by Input-Output Analysis, UN ESCAP, 22-25 November 1988, Bangkok, Thailand.
79. Lim, K G, A discussion report. Paper presented at International Conference on Financial Systems and Policy, 1988, Indonesia. (Invited Presentation)
80. Lim, K G, Speculative, hedging and arbitrage efficiency of the Nikkei index futures. Paper presented at Seminar at Institute of Developing Economics, October 1990, IDE, Tokyo, Japan. (Invited Presentation)
81. Lim, K G, Speculative, hedging and arbitrage efficiency of the Nikkei index futures. Paper presented at Seminar at Australian Graduate School of Business, December 1990, Sydney, Australia. (Invited Presentation)

82. Lim, K G, Speculative, hedging and arbitrage efficiency of the Nikkei index futures. Paper presented at Seminar at Melbourne Graduate School of Business, December 1990, Melbourne, Australia. (Invited Presentation)
83. Lim, K G and J Muthuswamy. The impact of transaction costs on Nikkei stock index futures arbitrage. Paper presented at Fourth Chicago Board of Trade Conference, 1-2 March 1993, Hong Kong (Invited Presentation)
84. Lim, K G, K B Chow and K C Tsui, Estimating the impact of European Community integration on Singapore trade sector. Paper presented at Institute of Developing Economies Seminar, 16-17 March 1993, IDE, Tokyo, Japan (Invited Presentation)
85. Lim, K G, Distribution-free estimation of diffusion coefficient and its financial applications. Paper presented at Wharton School Finance Department Staff Seminar Series, 18 May 1994, Wharton Business School, Philadelphia, United States. (Invited Presentation)
86. Lim, K G, Estimating diffusion processes and financial applications. Paper presented at Decision Sciences Department Seminar Series, July 1994, National University of Singapore, Singapore.
87. Lim, K G, Estimating diffusion processes and financial applications. Paper presented at Finance and Banking Department Seminar Series, July 1994, National University of Singapore, Singapore.
88. Lim, K G, Estimating diffusion processes and financial applications. Paper presented at Monash University Department of Accounting & Finance Staff Seminar Series, September 1994, Monash University at Clayton, Australia. (Invited Presentation)
89. Lim, K G and E H K Ng, A theory of IPO using tender prices. Paper presented at TIMS XXXIII Conference, 25-28 June 1995, Suntec City, Singapore.
90. Lim, K G and C Teo, Pricing Nikkei futures options. Paper presented at 1st NUS Finance Seminar, 8 September 1995, Marriott Hotel, Singapore.
91. Lim, K G, Pricing future options: Analytical solutions. Paper presented at NUS Mathematics Dept. Seminar, September 1995. Mathematics Dept, NUS, Singapore. (Invited Presentation)
92. Lim, K G, Weekly volatility study of SIMEX contracts using GARCH methodology. Paper presented at SIMEX Clearing House Committee Meeting, 18 October 1995, SIMEX, Singapore. (Invited Presentation)
93. Lim, K G, Keynote address at PHP Asia 21 Journal inauguration, Hotel New Otani, 21 Dec 1995, Singapore. (Invited Presentation)
94. Yeo WY, KG Lim, and KA Wong, "Economic Impact of CPF Approved Investment Scheme," Paper presented at Second NUS Finance Conference, 30 August 1996, Singapore.
95. Chang CCY, JSK Chang, KG Lim, "Theory and Empirical Evidence on the Valuation of Futures Option with Systematic Jump Risk: A

Randomized Operational Time Approach," Paper presented at Finance and Economics Seminar, Royal Melbourne Institute of Technology, Australia, 4 April 1997. (Invited Presentation)

96. Chang CCY, JSK Chang, K G Lim, "Theory and Empirical Evidence on the Valuation of Futures Option with Systematic Jump Risk: A Randomized Operational Time Approach," Paper presented at Finance and Economics Seminar, University of Technology Sydney, Australia, 18 April 1997. (Invited Presentation)
97. K G Lim, "Financial Markets Trends and Empirical Research," Paper presented at Entrepreneurial Development Institute Seminar, 13th July 1997, Universiti Utara Malaysia at Sintok, Malaysia. (Invited Presentation)
98. K G Lim, "New Financial Markets Trends and some Experiences of Singapore Markets," Paper presented at the 4th Japanese Association of Financial Econometrics and Engineering Conference, held at Aoyama Gakuin University, Tokyo, 29-31 July 1997. (Invited Presentation)
99. K G Lim, participated in forum on 2nd Global Classroom Conference, July 28, 1997, Aoyama Gakuin University, Tokyo, Japan. (Invited Presentation)
100. Chang CCY, JSK Chang, and K G Lim, "Information-Time Option Pricing: Theory and Empirical Evidence," Paper presented at Financial Management Association Annual Meetings, 15-18 October 1997, Hawaii, USA.
101. K G Lim, "Pricing American CEV Options," NUS Inter-Faculty Seminar on Applications of Mathematics in Finance and Engineering, 17 Apr 1998, organised by the Dept of Mathematics, NUS. (Invited Presentation).
102. K.G. Lim, D. How, and Eric Terry, "Information Transmission across Eurodollar Futures Markets," Paper presented at the Accountancy, Finance, and Information Systems Department of the University of Canterbury, New Zealand, 5 June 1998. (Invited Presentation).
103. C Chang, J S K Chang, and K G Lim, "Pricing and Hedging Hong Kong Derivative Warrants in Information-Time," Paper presented at the Economics and Finance Department, Waikato University, New Zealand, 19 June 1998. (Invited Presentation) .
104. Lim K.G., "Distance Learning and IT in Singapore," Global Teleconferencing Talk linkup with Aoyama Gakuin University (Tokyo) 6 Nov 98. (Invited Presentation)
105. Lim K G, "Financial Engineering and Exotic Options," Public Talk presented at School of Economics and Management, Tsinghua University, China, 24 Nov 98 (Invited Presentation)
106. Wang SY, KG Lim, and CW Chang, "A New Methodology for Studying Intraday Dynamics of Nikkei Index Futures using Markov

Chains," paper presented by KG Lim at 11th Annual Australasian Finance and Banking Conference, Sydney, 15-16 Dec 1998.

107. KG Lim and Chang SW, "Pricing Defaultable Bonds," Seminar presented at Tokyo University Department of Mathematical Sciences, Japan, June 23, 1999. (Invited Presentation)

108. KG Lim, "Developing Contents for Distance Education in Finance," Talk presented at the Third Global Classroom Conference, Aoyama Gakuin University, Tokyo, Japan, June 25-26, 1999. (Invited Presentation)

109. Chang SW and Lim KG, "Pricing Defaultable Bond," QMF 1999 Conference, July 15-17, Sydney. (Invited Presentation)

110. KG Lim and Wang SJ, "Kalman Filtering of Continuous Poisson-Gaussian HJM Model," MATLAB-Computing Beyond the Next Millennium Conference organised by TechSource Systems 18-19 October 1999, Singapore NTU. (Invited Speaker)

111. K.G. Lim, "Modelling, measuring and managing Credit Risk," RISK seminar, Hong Kong, 30-31 March 2000. (Invited Speaker)

112. KianGuan Lim and Da Zhi, "Pricing Options using Implied Trees: Evidence from FTSE-100 Options," 4th Columbia University-Japanese Association for Financial Engineering and Econometrics Conference on Mathematical Finance and Financial Engineering, Tokyo, 16-17th December 2000. (Invited Speaker)

113. KianGuan Lim and Da Zhi, "Pricing Options using Implied Trees," Singapore-MIT Alliance first annual symposium, Jan 16, 2001, NUS University Cultural Centre.

114. Kian-Guan Lim and Song Fenghua, "Pricing Corporate Coupon Bonds," Quantitative Methods in Finance Annual Conference 2001, Sydney, December 12-15th 2001. (Invited Speaker)

EDITORIAL WORK ON JOURNALS

115. Lim, K G, ed, Singapore Banking & Finance, Singapore, 1989

116. Ariff, M, K G Lim, T A Wilkins and K A Wong, eds, Asia Pacific Journal of Management, December 1990. (Special Issue on Asian-Pacific financial Markets). (Editors appear in alphabetical order of their last name.)

117. Fang, Z, Y K Ho, K G Lim and K A Wong, eds, Asia Pacific Journal of Management, October 1992. (Special Issue on Asian-Pacific Financial Markets). (Editors appear in alphabetical order of their last name.)

118. Koh, F C C, K G Lim, T Walter and K A Wong, eds, Asia Pacific Journal of Management 11, no.2. Singapore, October 1994. (Special Issue on Asian-Pacific Financial Markets). (Editors appear in alphabetical order of their last name.)

119. Kian-Guan Lim, "Appreciation of Financial Engineering," CD-ROM, 2001.

CHAPTERS IN BOOKS

120. Lim, K G and S F Boon, Pricing of pure warrants in Singapore. In Securities Pricing in Singapore. Singapore: Longmans Publications, 1990.
121. Lim, K G and C C Goh, Pricing of warrants with an option to exercise with loan stocks. In Investment Analysis and Management, edited by S H Saw and C P Lim. Singapore: Longman Singapore Publishers and Singapore Stock Exchange, 1990.
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124. Leong S M and K G Lim, Cross-track betting: Is the grass greener on the other side? In Efficiency of Racetrack Betting Markets, edited by Donald B Hausch, Victor S Y Lo, and William T Ziemba, pp 617-629. USA. Academic Press, 1994.

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125. Chow K B, K G Lim, K C Tsui and C C Lee, "1992 Economic Forecasts for Asian Industrializing Region, The Singapore Economy: Review and Outlook, Chapter 5, in Institute of Developing Economies, PAIR Economic Forecasting Report edited by M. Toida and D. Hiratsuka, Tokyo, March 1992. 6 pp.
126. Lim, K G, Dynamic Optimal Money growth in a Micro-Foundation Economy #94-04. Working Paper. Faculty of Business Administration Working Paper Series, 1994, 22 pp.
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128. Lim, K G, J Ang and E S Terry, Managing Asia-Pacific Crude Oil Price Risks with Brent Futures. Technical Report. Singapore: SIMEX, December 1966, 13pp.
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133. Lim, K G and W M Fong, Unocal, 1987. (Case Study)
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140. Chow, K B, C C Lee, K C Tsui and K G Lim, Survey of Capital Stocks 1991. CBRD 6/47/93. Singapore, 28 February 1993. 11 pp. (Research prepared for Institute of Developing Economies, Tokyo) (Capital stocks survey).
141. Lim, K G, The International Dimension - Yeo Hiap Seng Limited. Case Study for Executive Development Programme. 1993, 4 pp
142. Lim, K G, MaxBell Prosthodontics Private Limited. Case Study for Executive Development Programme. 1994, 18 pp
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BOOK REVIEWS

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147. Lim, K G. Review of "Barings Bankruptcy and Financial Derivatives," by P C Zhang, compiled by World Scientific, UK, 1995, in Asia Pacific Journal of Management , April 1996. Singapore

148. Lim KG, Review of "Islamic Banking System: Concepts and Applications" by Sudin Haron and B. Shanmugam, Pelanduk Publisher, forthcoming in in Asia Pacific Journal of Management .

OTHERS

149. Lim, K G, Japanese Securities Market : Recent developments. AIESEC Student Publication (1988). (Singapore)
150. Lim, K G, "Financial Risk Management and Productivity," National Productivity Association 20th Anniversary Commemorative Publication, (Invited Paper), Singapore, 1993. Edited by National Productivity Association, pp 93-99.
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155. KG Lim, "Selecting Derivatives Software," MarketLink, SGX, March 2000.
156. KianGuan Lim, "Completing Market with Index Futures and Options," PULSES, Singapore Exchange Publication, Jan 2001, pp. 14-20.
157. Kian-Guan Lim, "Singapore Economy and Financial Markets in the New Millennium," November 2001, Aoyama Gakuin Finance research paper collection.

INDUSTRY COMPETITIVE RESEARCH GRANTS AWARDED

1. $186,000 University Research Grant for research and management work on Reuters Information Management Systems in conjunction with a $7.6 million software and systems contribution by Reuters Singapore for 10 years, 1998-2007.
2. $684,000 grant from Institute for High Performance Computing for collaborative research on Computational Finance, 1998-2001.
3. $20,000 grant from Singapore International Monetary Exchange for Margining Computations using advanced statistical GARCH techniques, 1996-97.
4. US$18,000 grant contribution from Capital Securities, ROC, for work on derivative warrants in ROC.
5. US$180,000 software grant from Leading Market Technologies for the Centre for Financial Engineering, 1999.
6. S$25,000 grant from Singapore Exchange for development of SGD Swap futures pricing software and internet ware, 2000.

7. $540,000 grant from Institute for High Performance Computing for collaborative research on project “Credit Structure Stochastics and Fast Computational Calibration,” 2001-2004.

AWARDS

1. USA Financial Management Association International 1997 Competitive Paper Award, the Chicago Board of Trade Prize in the Futures and Options on Futures category
2. National University of Singapore Outstanding Research Award, 1998
3. National Taiwan University International Conference Competitive Paper Award Prize for best paper in derivatives, 1998
4. Erskine Fellowship at University of Canterbury, 1998
5. French Exchange Fellowship at INSEAD, France, 1991
6. Best Graduating Student Award, University of Manchester Institute of Science and Technology, 1978
7. Republic of Singapore's President Scholarship and Overseas Merit Scholarship, 1975-78
8. Awarded the SAF Reserve Service Medal for excellent conduct, 1992

MEMBERSHIP ON NATIONAL/ INTERNATIONAL ACADEMIC/ INDUSTRY BOARDS/ ASSOCIATIONS

1. Member, Advisory Council, Graduate School of International Management, Aoyama Gakuin University, Japan, 2001-
2. Founding President, Association for Financial Engineering Singapore, 1999.
3. Board Member, Honorary Secretary, Asia Pacific Finance Association (premier finance academic association based in Asia with academic members from Australia, Hong Kong, India, Japan, Korea, Malaysia, PRC, Singapore, UK, and USA etc.), since 1993 – 1998.
4. Secretary, Pro-tempore Committee, Asia Pacific Finance Association, 1991-1993, founding secretary.
5. Examinations Board Member of FOREX Association of Singapore, 1997-99
6. Committee Member of Association of International Financial Engineers (USA) Singapore Dinner Committee, 1997-99.
7. Member, Singapore University Press-World Scientific Sub-Committee for Banking, Economics and Business Studies, 1999-
8. Assessor, Australian Research Council University Small Grant Program, 1997-2000.
9. External Assessor, Hong Kong Government University Research Grants, 1994-2000.
10. Member, Business-Times & Deutsche Morgan Grenfell Stock Index Review Committee, Industry Panel, 1996
11. Member, Executive Committee of the Academy of Financial Services, 1987-88

SERVICE ON EDITORIAL BOARDS OF PEER-REVIEWED JOURNALS

1. Associate Editor, International Review of Finance, official journal of the Asia Pacific Finance Association/Nippon Finance Association, Blackwell Publisher, 1998-
2. Associate Editor, International Journal of Theoretical and Applied Finance, World Scientific, (journal endorsed by Nobel laureate Prof Merton), 1997-
3. Associate Editor, Asia-Pacific Financial Markets (previously Financial Engineering and Japanese Markets), (premier Quantitative Finance Journal in Japan in English), 1997-
4. Editorial Board Member, Accounting Research Journal (Australia), 1994-
5. Associate Editor, African Finance Journal (South Africa), 1998-
6. Chief Editor, previously Editor, of Asia Pacific Journal of Management, 1990-1995
7. Editorial Board Member, Pacific-Basin Finance Journal, USA, 1992-1997.
8. Regional Communications Editor, Asia Pacific Journal of Management, 1986-88
9. Editor, Singapore Banking and Finance, a journal of the Institute of Banking and Finance, 1988-89

REVIEWER FOR MANUSCRIPTS SUBMITTED TO PEER-REVIEWED JOURNALS

1. Journal of Financial and Quantitative Analysis, USA
2. Journal of Economic Dynamics and Control, USA
3. Journal of Futures Markets, USA
4. IEEE Transactions, USA
5. International Review of Economics and Finance, USA
6. The Quarterly Review of Economics and Finance, USA
7. Global Finance journal, USA
8. Pacific-Basin Finance Journal, USA
9. Accounting Research Journal, Australia
10. Australian Journal of Management, Australia
11. Applied Financial Economics, UK
12. The Journal of Real Estate Finance and Economics, USA
13. Asia Pacific Journal of Management, Singapore
14. Asia Pacific Journal of Finance, Singapore
15. Malaysian Journal of Economic Studies, Malaysia
16. Singapore Management Review, Singapore
17. Securities Industry Review, Singapore

REVIEWER FOR MANUSCRIPTS SUBMITTED TO PEER-REVIEWED INTERNATIONAL CONFERENCES

1. Program Committee, 2000 7th Asia Pacific Finance Association Annual Conference, Shanghai.

2. Program Committee/reviewer, 1999 FMA/PACAP Finance Conference, Singapore.
3. Program Committee member, 1999 Far Eastern Meeting of the Econometric Society, July 1-3, 1999, Singapore
4. Program Committee /reviewer, 10th Annual PACAP Finance Conference, Kuala Lumpur, 1998
5. Program Committee /reviewer, Institute of High Performance Computing Asia 98 International Conference & Exhibition, 22-25 Sep 98, Singapore
6. Program Committee /reviewer, 4th Asia Pacific Finance Association Annual Conference, Kuala Lumpur, July 1997
7. Program Committee /reviewer, 7th Annual PACAP Finance Conference, Manila, 1995
8. Chairperson, Finance Cluster, Program Committee /reviewer, TIMS (International Management Science) XXXIII International Conference, Singapore, June 1995
9. Program Committee Co-Chairman/reviewer, 3rd International Conference on Asian Pacific Financial Markets, Singapore 1993
10. Program Committee /reviewer, 5th Annual PACAP Finance Conference, Kuala Lumpur, 1993
11. Program Committee /reviewer, 4th Annual PACAP Finance Conference, Hong Kong, 1992
12. Program Committee /reviewer, 2nd International Conference on Asian Pacific Financial Markets, Hong Kong 1991
13. Program Committee /reviewer, Academy of International Business Southeast Asia International Conference, 1991

REVIEWER FOR MANUSCRIPTS SUBMITTED TO PUBLISHERS

1. Book reviewer, John Wiley & Sons, 1998-
2. Book reviewer, Prentice-Hall International, 1993-
3. Book reviewer, Longmans Publisher, 1990-
4. Member, Pearson Education Asia Panel of Reviewers, 1999-
5. Book reviewer, Academic Press, 2001-
6. Book reviewer, World Scientific, 1999-

TEACHING

Undergraduate Courses taught

1. Finance Theory
2. Options and Futures
3. Time Series Analysis
4. Corporate Finance
5. International Finance
6. Empirical Methods in Finance

MBA Courses taught

1. Empirical Finance
2. Corporate Finance
3. Investment Finance
4. International Financial Management

MSc Courses taught

1. Advanced Fixed Income Securities
2. Advanced Derivatives
3. Advanced Financial Mathematics and Theory

External Thesis and Oral Examination committees

PhD thesis examiner, University of Technology of Sydney, Australia, 1996
External examiner, Universiti Utara Malaysia, Faculty of Business, 2000/2001.
PhD thesis examiner, National University of Singapore, 2001.

Postgraduate Research students supervised or co-supervised
***graduated**

Chng Pheng Lui (PhD NUS)*, Qin Xiao (PhD NUS)*, Liu Xiaoqing (PhD NUS), Gao Yuan (PhD NUS), Min Maung (PhD SMU)
Luo Jianhui (MSc NUS)*, Wang Shiyun (MSc NUS)*, Zhang Zhe (MSc NUS)*
Wang Shijun (MSc NUS)*, Wong Soo Chen (MSc NUS)*, Chang Shiwei (MSc NUS)*, Chen Wen (MSc NUS)*, Zhao Longkai (MSc NUS)*, Tay Kay Heng (MSc NUS)*, Song Fenghua (MSc NUS), Li Yun (MSc NUS), Zhou Yi (MSc NUS)*, Tan Fang (MSc NUS)*, Wang Qiang (MSc NUS), Leng Rong (MSc NUS), Guo Chao (MSc NUS)

Also supervised over 40 Honours Year Academic Exercises and MBA Advanced Study Projects

EXTERNAL CONSULTATION

Capital Securities Corporation, Taiwan
Bank of East Asia, Singapore
Singapore International Monetary Exchange
Development Bank of Singapore
Ernst & Young Corporate Advisory Services
Citibank Corp, Singapore
American Express Group of Companies
Shearson Lehman Brothers
Marketing Institute of Singapore
Institute of Banking and Finance
Singapore Telecoms International Ltd.
Singapore Airlines
Institute of Developing Economies, Japan

UNESCAP (United Nations)
Horizon Investments
Government of Singapore Investment Corporation
United Overseas Bank

FINANCE EXPERT WITNESS

Expert witness for Drew & Napier Law firm for litigation case on Valuation of Bonds with Warrants between two international banks

EXECUTIVE TEACHING

Taught in numerous Financial Management Executive Development programs at NUS various years from 1989 – 1996.
Taught in the UCLA–NUS Executive Finance Program, 1992
Taught in Risk Management 12–week Industry Seminar organized by NUS CFE and Reuters, 1999–2000.
Taught in Bond Analytics 10–week Industry Seminar organized by NUS CFE and Bloomberg and IMAS, 2000–2001.

END