

# Yueh-Chung Chu (朱岳中)

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## Education

- PhD, Finance, National Chung Cheng University, 2006/7
- Master, International Economics, National Chung Cheng, 1997/7
- Bachelor, Department of Mathematics, Tamkang University, 1995/7

## Area of Specialty

- Mutual Funds Management, Investment Strategy, International Economics Analysis, Derivatives, Financial Innovation

## Academic Experience

- Assistant Professor, Department of Finance, Southern Taiwan University of Science and Technology, 2006/8 to present
- Instructor, Department of Finance, Southern Taiwan University of Science and Technology, 2000/8 to 2006/7

## Publications

### Journal Papers:

1. Chen, An-Sing, Yueh-Chung Chu, and Mark T. Leung (2012) "The Performance of Enhanced-Return Index Funds: Evidence from Bootstrap Analysis," Quantitative Finance, Vol.12, Issue 3. [SSCI]
2. Chen, An-Sing, and Yueh-Chung Chu (2000) "Dynamic Index Option Trading Strategies: Direct Forecasting Versus Option Pricing," Advances in Pacific Basin Business, Economics, and Finance, 4(1), 119-134. [FLI]

### Conference Papers:

1. Chu, Yueh-Chung, and Chun-Fu, Lin (2013), "A Further Study on Efficiency Portfolio – A Discussion on the Effect of REITs and Gold on Efficiency Portfolio", 2013 Financial Innovation and Enterprise Development Conference, Tainan, Taiwan.
2. Chu, Yueh-Chung, and Mei-Hua Lin (2013), "Applying Options Market Sentiment Indicators to Futures Market in Taiwan", 2013 Financial Innovation and Enterprise Development Conference, Tainan, Taiwan.
3. Chu, Yueh-Chung, and Wei-Siang, Wong (2011), "The Performance of Actively Managed Exchange Traded Fund", 2011 Finance, Accounting, management Decision Conference, Tainan, Taiwan.
4. Chu, Yueh-Chung, and Yu-Syuan Ceng (2010) "The Evaluation and Verification of Value at Risk for ETF-The China CSI 300 ETF" The Third Finance and Economics Competitive Ability Conference, Chiayi, Taiwan.

5. Chu, Yueh-Chung, and Min-Jhen, Chen (2010) "The VaR Application in Oil ETF", 2010 The Fifth Industry Management Conference, Hsin Chu, Taiwan.
6. Chen, An-Sing, Yueh-Chung, Chu, and Mark T. Leung (2009) "Do Enhanced-Return Index Funds Show Excellent Management Skills? New Evidence from a Bootstrap Analysis" 2009 FMA Annual Meeting Program, Reno, Nevada, USA
7. Chu, Yueh-Chung, and Wan-Ting, Chen (2009) "The Performance of Commodity Exchange Traded Funds : Evidence for Oil ETFs," 2009 Finance, Accounting, management Decision Conference, Tainan, Taiwan.

### **Books**

1. Chu, Yueh-Chung, Mutual Fund winners advanced combat , Business Weekly a division of Cite Publishing Ltd , 2013( ISBN : 471-096-13310-1-8 )(In Chinese)
2. Chu, Yueh-Chung, Why do people choose the fund is always earned ? , Economic Daily News, 2012 ( ISBN : 978-986-88134-7-2 ) (In Chinese)
3. CHIA,YUN-FEN, Chu, Yueh-Chung, Fund private study - another head to buy the funds, Eslite Press Ltd, 2009 ( ISBN : 978-986-83631-3-7 ) (In Chinese)

### **Dissertation**

1. Chu, Yueh-Chung (2006) "The Performance of Enhanced Return Index Fund" Ph.D. Dissertation, National Chung Cheng University
2. Chu, Yueh-Chung (1997) "Dynamic Index Option Trading Strategies", MBA Dissertation, National Chung Cheng University.

### **Entrusted Practical Research**

1. Chu, Yueh-Chung, 2020. The project of Corporate Financial Accounting Consulting Services with Xuhua Electrical Engineering Co., Ltd., No.23001091018
2. Chu, Yueh-Chung, 2020. The project of Financial Information Consulting Service with G-Smart Financial Consultants Ltd., No.23001091013
3. Chu, Yueh-Chung, 2020. Labor on-the-job training program-Mutual Fund Investment Management Practice Bachelor Division, 1<sup>st</sup> Phase,
4. Chu, Yueh-Chung, 2019. Labor on-the-job training program-Mutual Fund Investment Management Practice Bachelor Division, 1<sup>st</sup> Phase,
5. Chu, Yueh-Chung, 2018. Labor on-the-job training program-Mutual Fund Investment Management Practice Bachelor Division, 1<sup>st</sup> Phase,
6. Chu, Yueh-Chung, 2017. Labor on-the-job training program-Mutual Fund Investment Management Practice Bachelor Division, 1<sup>st</sup> Phase,
7. Chu, Yueh-Chung, 2016. Analysis of International Financial Situation, 3<sup>rd</sup> No.10501CH01.
8. Chu, Yueh-Chung, 2015. Analysis of International Financial Situation, 2<sup>nd</sup> Phase, No.10402AY01.
9. Chu, Yueh-Chung, 2015. Analysis of International Financial Situation, 1<sup>st</sup> Phase, No.10401AG01.
10. Chu, Yueh-Chung, 2014. Industrial investment-Mutual Fund Investment Management Practice Bachelor Division, 1<sup>st</sup> Phase, No.10401DX01.
11. Chu, Yueh-Chung, 2014. Labor on-the-job training program-Mutual Fund

- Investment Management Practice Bachelor Division, 2<sup>nd</sup> Phase,  
No.10302RT01.
12. Chu, Yueh-Chung, 2013. Labor on-the-job training program-Mutual Fund Investment Management Practice Bachelor Division, 1<sup>st</sup> Phase, No.10301FM1.
  13. Chu, Yueh-Chung, 2013. Mutual Fund Investment Management Practice Bachelor Division, 1<sup>st</sup> Phase, No.I0002IF1.
  14. Chu, Yueh-Chung, 2012. Industrial investment-Mutual Fund Investment Management Practice Bachelor Division, 2<sup>nd</sup> Phase, No.I0101FM01.
  15. Chu, Yueh-Chung, 2012. Industrial investment-Mutual Fund Investment Management Practice Bachelor Division, 1<sup>st</sup> Phase, No.I0002FL1.
  16. Chu, Yueh-Chung, 2011. Mutual Fund Investment Management Practice Bachelor Division, 2<sup>nd</sup> Phase, No.I0001FU1.

### **Entrusted Practical Projects**

1. Ho, Chi-Ming, Yung-Chi Chang and Chu, Yueh-Chung. 2018. The project of insurance knowledge and practices exchange with Fubon Life Insurance, No.23001070229.
2. 2. Chang, Min-Chang, Yung-Chi Chang and Chu, Yueh-Chung. 2018. The project of insurance knowledge and practices exchange with Cathay Life Insurance, No.23001070269.