Chu, Yueh-Chung (朱岳中)

Department of Finance Southern Taiwan University of Science and Technology Tainan, Taiwan 06-253-3131 ext. 8134 finycc @stust.edu.tw

Highest Degree Earned and Year	Ph.D. (2006/07)	
Teaching Subjects	 Undergraduate Monetary Banking Investment Fund Management Financial Innovation 	
Participating Faculty/Supporting Faculty	Participating Faculty	
SA/PA/ SP/IP	PA	
Five-Year Summary of Development Activities Supporting SA/PA/ SP /IP Status during 2013/08/01—2018/07/31	Industry-academy project: 8	

Required Signature

Teacher	Chair of Dept. Teacher Evaluation Committee	Chair of College Teacher Evaluation Committee

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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:

- Chen, An-Sing, <u>Yueh-Chung Chu</u>, 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 <u>Yueh-Chung Chu</u> (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:

- <u>Chu, Yueh-Chung</u>, 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. <u>Chu, Yueh-Chung,</u> 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. <u>Chu, Yueh-Chung</u>, and Wei-Siang, Wong (2011), "The Performance of Actively Managed Exchange Traded Fund", 2011 Finance, Accounting, management Decision Conference, Tainan, Taiwan.
- 4. <u>Chu, Yueh-Chung</u>, 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. <u>Chu, Yueh-Chung</u>, and Min-Jhen, Chen (2010) "The VaR Application in Oil ETF", 2010 The Fifth Industry Management Conference, Hsin Chu, Taiwan.
- Chen, An-Sing, <u>Yueh-Chung, Chu</u>, 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. <u>Chu, Yueh-Chung</u>, 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

- <u>Chu, Yueh-Chung</u>, Mutual Fund winners advanced combat, Business Weekly a division of Cite Publishing Ltd, 2013 (ISBN: 471-096-13310-1-8) (In Chinese)
- 2. <u>Chu, Yueh-Chung,</u> 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

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

Entrusted Practical Projects

- <u>Chu, Yueh-Chung</u>, 2017. Analysis of International Financial Situation, 1nd Phase.
- <u>Chu, Yueh-Chung</u>, 2016. Analysis of International Financial Situation, 1rd Phase, No.10501CH01.
- 3. <u>Chu, Yueh-Chung,</u> 2015. Analysis of International Financial Situation, 2nd Phase, No.10402AY01.
- 4. <u>Chu, Yueh-Chung</u>, 2015. Analysis of International Financial Situation, 1st Phase, No.10401AG01.
- 5. <u>Chu, Yueh-Chung</u>, 2014. Industrial investment-Mutual Fund Investment Management Practice Bachelor Division, 1st Phase, No.10401DX01.
- 6. <u>Chu, Yueh-Chung,</u> 2014. Labor on-the-job training program-Mutual Fund Investment Management Practice Bachelor Division, 2nd Phase, No.10302RT01.
- <u>Chu, Yueh-Chung</u>, 2013. Labor on-the-job training program-Mutual Fund Investment Management Practice Bachelor Division, 1st Phase, No.10301FM1.
- 8. <u>Chu, Yueh-Chung,</u> 2013. Mutual Fund Investment Management Practice Bachelor Division, 1st Phase, No.I0002IF1.
- 9. <u>Chu, Yueh-Chung</u>, 2012. Industrial investment-Mutual Fund Investment Management Practice Bachelor Division, 2nd Phase, No.I0101FM01.

- 10. <u>Chu, Yueh-Chung,</u> 2012. Industrial investment-Mutual Fund Investment Management Practice Bachelor Division, 1st Phase, No.I0002FL1.
- 11. <u>Chu, Yueh-Chung,</u> 2011. Mutual Fund Investment Management Practice Bachelor Division, 2nd Phase, No.I0001FU1.

Acadmic and Professional Service

- Serve as a Tutor Teacher in Department of Finance, 2000 to Present.
- Serve as a Curriculum Committee member, Southern Taiwan University, 2012 to Present.
- Serve as a College Council member, College of Business Southern Taiwan University, 2012 to Present.
- Reviewer, Journal of Chang Gung Institute of Technology, 2016/04.
- Reviewer, Ministry of Culture Research Program, 2014.