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Education

- PhD, Finance, National Chung Cheng University, 2006/7
- Master, International Economics, National Chung Cheng, 1997/7

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 "The Performance of Enhanced-Return Index Funds: Evidence from Bootstrap Analysis," Quantitative Finance, Forthcoming. [*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 Wei-Siang, Wong (2011), "The Performance of Actively Managed Exchange Traded Fund", 2011 Finance, Accounting, management Decision Conference, Tainan, Taiwan.
2. **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.
3. **Chu, Yueh-Chung**, and Min-Jhen, Chen (2010) "The VaR Application in Oil ETF", 2010 The Fifth Industry Management Conference, Hsin Chu, Taiwan.
4. 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
5. **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. 基金私房學-換個腦袋買基金, 稚軒出版社, 2009 (ISBN : 978-986-83631-3-7)

Dissertation

Chu, Yueh-Chung (2006) "The Performance of Enhanced Return Index Fund" Ph.D. Dissertation, National Chung Cheng University