Personal information

Name：Chung, Yi-Fang
EMail：FG031@mail.aeust.edu.tw
TEL：(02)77388000 Ext:5117

Education

- National Taiwan University of Technology,
  PhD of Department of Finance, College of Management, Dec 2009
- Tunghai University,
  Master degree of Applied Mathematics, June 1999

Experience

- Asia Eastern University of Science and Technology, Department of Industrial Administration, Associate Professor, full-time (February, 2022 ~ Present)
- HungKuo Delin University of Technology, Department of Business Administration, Associate Professor, full-time (March, 2021 ~ January, 2022)
- HungKuo Delin University of Technology, Department of Business Administration, Assistant Professor, full-time (February, 2012 ~ February, 2021)
- De Lin Institute of Technology, Department of Finance, Assistant Professor, full-time (September, 2009 ~ January, 2012)
- De Lin Institute of Technology, Department of Finance, Lecturer, full-time (August, 2002 ~ August, 2009)
- Academia Sinica, Institute of Mathematics, Research Assistant (July, 1999 ~ June, 2000)

Expertise

Applied Mathematics, Statistics, Operations Research, Financial Engineering, Business Management

●Research Outcomes

Journal Papers

1. Shyan Yuan Lee, Wan-Jiun Chiou* and Yi-Fang Chung, Pricing corporate bonds and constructing credit curves in a developing country: The case of the Taiwan bond fund crisis,. International Review of Economics and Finance, vol. 50, p261-274, April 2017. **(SSCI, MOST B+, , impact factor 1.846, 5-year impact factor 1.544)**
2. Hsiang Hui Chu and Yi Fang Chung*, Analysis of the contagion effect to the credit derivative valuation, Asian Economic and Financial Review, vol. 6, no. 10, p571-582, 2016. **(EconLit, corresponding author)**
3. Shyan Yuan Lee* and Yi Fang Chung, Extending the maturity of a defaulting debt---the Longstaff model revisited. Review of Pacific Basin Financial Markets and Policies, vol.12, no.1, p125-140, 2009. **(EconLit, FLI)**
4. Yi Fang Chung, Hsiang Hui Chu* and Ming Shun Kao, Pricing and risk management of the collateralized debt obligations with default contagion effect. Journal of Financial Review, vol.20, p1-13, 2016. **(the first author)**
5. Yi Fang Chung* and Wen Juan Huang, The forecast effect of the corporate financial distress. Journal of Contemporary Business Management Research, vol.6, no.2, 2014. **(the first author and corresponding author)**
6. Yi Fang Chung, The price behavior of the stock warrants, The Academy of Business and Economic Review, vol.4, no.1, 2013. **(single author)**
7. Shyan Yuan Lee *, Yi Fang Chung and Ya Lan Tao, On the construction of Taiwan investment grade credit portfolio and its base correlation, Journal of Financial Studies, vol.19, no.3, p121-p151, 2011. **(TSSCI)**

Conference Papers

1. Hsiang Hui Chu and Yi Fang Chung*, A stock future reversal trading strategy based on CBBC---evidence from Taiwan market, The fourth Asian Conference on the Social Sciences, Osaka, Japan, 2013. **(corresponding author)**
2. Yi-Fang Chung, The analysis of American ETF listed in TWSE, International Conference on Business, Economics and Management in the Age of Intelligence, New Taipei City, Taiwan, 2020. **(single author)**
3. Yi Fang Chung, The supervision of the bank capital: An analysis of Taiwan financial holding companies, International Conference on Business, Economics and

Management in the Age of Intelligence, New Taipei City, Taiwan, 2019. **(single author)**

4. Yi-Fang Chung, The trading strategy and risk management study on the financial and insurance industry, 2014 Conference on Modern Management, De Lin Institute of Technology, New Taipei City, Taiwan, Taiwan, 2014. **(single author)**
5. Yi-Fang Chung and Hsiang Hui Chu*, The basket credit linked note pricing model with counterparty risk and the contagion effect, 2013 Conference on Modern Management, De Lin Institute of Technology, New Taipei City, Taiwan, 2013. **(single author)**

●Ministry of Science and Technology Program

Program	Institution	Period	Budget
The basket credit linked note pricing with the counterparty risk	MOST	2012/08/01~2013/07/31	NTD 401,000
The efficiency analysis for collateralized debt obligation pricing	MOST	2010/08/01~2011/07/31	NTD 299,000

●Ministry of Labor Program

Program	Institution	Period	Budget
Training course for operation personnel in the circulation service industry	MOL	2020/07/01~2021/08/31	NTD 1,000,000
Training course for operation personnel in the circulation service industry	MOL	2019/07/01~2020/08/31	NTD 1,000,000
Training course for operation personnel in the circulation service industry	MOL	2018/07/01~2019/08/31	NTD 750,000

●Industry Program

Program	Institution	Period
The study on the supply chain of Taiwan's electric vehicle industry	Jian Yu Consulting Limited	2021/07/01~2022/01/31
The study on index equity funds	Jian Yu Consulting Limited	2020/06/01~2021/01/31
The study on artificial intelligence applied to the credit market	Jian Yu Consulting Limited	2019/06/20~2020/01/31
The study on the market of study abroad countries	Jian Yu Consulting Limited	2018/03/01~2018/08/31
The study on RMB investment commodities	Fubon Life Fukang Communications	2017/01/20~2017/10/31
The study on fund investments	Fubon Life Fukang Communications	2016/01/20~2016/12/31
The study on health insurance	Fubon Life Fukang Communications	2015/03/01~2015/10/31
The study on the investment strategy and risk management in the insurance industry	Fubon Life Fukang Communications	2014/04/01~2014/10/30

●Honors & Awards

- Award for Tutor Excellence, HungKuo Delin University of Technology, 2006, 2009 and 2016.
- Award for Teaching Excellence, HungKuo Delin University of Technology, 2015 and 2017.