FACULTY RESUME

I. PERSONAL INFORMATION

NAME: **Li-Chuan Chou**

PRESENT POSITION: ■ PROFESSSOR ☐ ASSOCIATE PROFESSOR

☐ ASSISTANT PROFESSSOR ☐ LECTURER

COURSES: Corporate Finance, International Finance, Investment

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PROFESSIONAL CERTIFICATES

Financial Risk Manager (FRM)

II. EDUCATIONAL BACKGROUND (HIGHEST EARNED DEGREE FIRST)

DEGREE	ACADEMIC DISCIPLINE	SCHOOL NAME	PERIOD (MM / YYYY)
Ph.D.	Economics	National Chung Hsing University	1993/09 ~1997/06
M.A.	Industry Economics	National Central University	1991/09 ~1993/06

III.PRIOR EMPLOYMENT EXPERIENCE

POSITION HELD	DEPARTMENT	NAME OF ORGANIZATION	PERIOD (MM / YYYY)
professor	International Business	National Taipei University of Business	2006/07~

PORFESSIONAL EXPERIENCE

Professor, Department of International Business, National Taipei College of Business, Taiwan 2006-

Head, Department of International Business, National Taipei College of Business, Taiwan, 2008-2010.

Associate Professor, Department of International Business, National Taipei College of Business .2003.2~2006

Associate Professor, Department of Finance, Ming Chuan University,1997~2003.1.

TEACHING EXPERIENCES

Credit Risk Management, International Finance, Futures and Options, Investments, Corporate Finance

RESEARCH FIELDS

Risk Management, Financial Derivatives, Credit Risk, Default Probability, Option Pricing, Corporate Social Responsibility,

PUBLICATIONS

1. "Is Default Probability Associated with Corporate Social Responsibility?" *Asia-Pacific Journal of Accounting & Economics* ,2013, 20(4): 457-472. (SSCI)

2. Does Switching from NASDAQ to the NYSE Affect Investment-Cash Flow Sensitivity? ***Journal of Business Research***, 2009,Vol. 62, p.1007–1012.

3. **"**A Generalized Model of the Demand for Cash Balances" ***Advances in Financial Planning and Forecasting,*** 2006.

4. "Valuation of Purchase Guarantee and Loan Guarantee in the BOT Project" ***Taiwan Economic Review***, 2004,32(4).

5. "Portfolio Insurance Incentive Fee Pricing Model", ***NTU Management Review***, 2004,14(2), 161-178

6. "Valuation of Covered Warrant with Credit Risk", **NTU Management Review**, 2004,14(1), 263-288

7. "The Factors of Switching Underwriters", ***Journal of Management***, 2003,20(1), p. 91-112.

8. "The Impact of Unexpected Change of Exchange Rate on Taiwan Stock Return and Volatility", ***Sun Yat-Sen Management Review***, 2003, 11(4), 613-639.

9. "Price Transmission Effect between GDRs and Their Underlying Stocks – Evidence from Taiwan", ***Review of Quantitative Finance and Accounting***, Vol. 19, No. 2, 181-214.

PROJECT OF TAIWAN'S NATIONAL SCIENCE COUNCIL

1. Chou Li-Chuan (2008), " The Fair Valuation of Multi-Period Participating Life Insurance Contract Subject to the Intertemporal Default Risk and Stochastic Interest Rate", NSC 97-2416-H-141-003, 2008/08/01~2009/08/31

2. Chou Li-Chuan (2007), " Risk-Based Fair Deposit Insurance Premium with Endogenous Closure Threshold", NSC96-2416-H-141-005, 2007/08/01-2008/07/31

3. Chou Li-Chuan (2006)," Valuing Credit Default Swap Based on First Passage Time Model of Default Correlations" , NSC 95-2416-H-141-004, 2006/08/01-2007/07/31

4. Chou Li-Chuan (2005), "Evaluating Agency Cost Based on Exotic Option Framework", NSC 94-2416-H-141-008, 2005/08/01-2006/07/31

5. Chou Li-Chuan (2004), " A Generalized Model of the Demand for Cash Balances ", NSC

93-2416-H-141-002, 2004/08/01-2005/07/31

6. Chou Li-Chuan (2003), An Extension for Modeling the Bank's Optimal Reserve Holding" ,NSC 92-2416-H-141-002, 2003/08/01-2004/07/31

7. Chou Li-Chuan (2002), "Alternative Pricing Models for Incentive Fund Management Fee", NSC 91-2416-H-130-014, 2002/08/01-2003/07/31

8. Chou Li-Chuan (2001), "The Structure and Performance relationship for Asia Banking", NSC 90-2415-H-130-005, 2001/08/01-2002/07/31

9. Chou Li-Chuan (2001), "Valuation of Covered Warrant with Credit Risk", NSC 90-2416-H-130-024, 2001/08/01-2002/07/31

10. Chou Li-Chuan (2000)," A Study of Investors' Fund Selection and Timing Selection Ability", NSC 89-2416-H-130-030, 2000/08/01-2001/07/31

11. Chou Li-Chuan (1998)," The Pricing of The Reset Option", NSC 88-2415-H-130-003,1998/08/01-1999/07/31

12. Chou Li-Chuan (1998), "The Valuation of BOT Project: Real Option Approach", NSC 88-TSC-H-031-001, 1998/08/01-1999/07/31.