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| Education | Ph.D., Department of Risk Management and Insurance, National Chengchi University | |
| Position | Assistant Professor | |
| Research Fields | Financial Engineering; Asset Liability Management; Machine Learning; Actuarial Science | |
| Certifications | | |
| Teaching Courses | Computational Finance; Futures and Options; Introduction to Financial Technology; Applied Financial Software | |
| Details | Curriculum Vitae and Academic Publication | |

# Curriculum Vitae and Academic Publication

# Assistant Professor Wei Hsuan

## Education

Ph.D., Department of Risk Management and Insurance, NCCU (2014-2021)

MBA, Department of Risk Management and Insurance, NCCU (2002-2004)

## Experience

Assistant Professor, Department of Banking and Finance, National Chiayi University. (2025.08-)

Assistant Professor, Department of Risk Management and Insurance, Tamkang University. (2023.08-2025.07)

## Honor & Service

2025 APJRI Best Paper Award, August 2025, *Evaluating the Efficiency of Capital Enhancement and Investment Constraints in Life Insurance Supervision*. Asia-Pacific Risk and Insurance Association.

## Journal Papers

1. S.-C. Chang, **W. Hsuan**[†], Y.-K. Lee, and Y.-Y. Tzeng, “Evaluating the efficiency of capital enhancement and investment constraints in life insurance supervision,” *Asia-Pacific Journal of*

*Risk and Insurance*, vol. 18, no. 2, pp. 115–141, 2024, (EconLit).

2. S.-C. Chang*, Y.-K. Lee, **W. Hsuan**, and C.-Y. Tu, "Allocating overseas: Risk assessment of currency hedging in Taiwan life insurance industry," *Asia-Pacific Journal of Risk and Insurance*, vol. 14, no. 1, pp. 1–16, 2020, (EconLit).
3. **W. Hsuan***† and S. C. Chang, "International bonds valuation system: Theory and practice," *Taiwan Insurance Review*, vol. 35, no. 3, pp. 1–34, 2019.
4. **W. Hsuan***† and S. C. Chang, "Risk assessment of the life insurer in Taiwan: An examination of the interest sensitive life insurance policies," *Journal of Risk Management*, vol. 20, no. 1, pp. 5–29, 2018.
5. **W. Hsuan***† and S. C. Chang, "The Copula-GARCH model: Application to variable annuity guarantee valuations on multiple assets," *Journal of Risk Management*, vol. 20, no. 2, pp. 131–164, 2018.
6. S. C. Chang, Y. W. Hwang*, and **W. Hsuan**, "Revisit the cross-country asset allocation in long-term portfolio choice," *Journal of the Chinese Statistical Association*, vol. 45, pp. 254–282, 2007, (EconLit).

## Conference Papers

1. **Wei Hsuan**, Chang-ye Tu*, Jia-Shi Chen. "*Optimal Retirement Portfolio Decumulation via Model Predictive Control: A Comparative Analysis in the Taiwan Market*". 2025 Taiwan Risk and Insurance Association Annual International Conference, Tamkang University, Tamsui, 13 December 2025.
2. **Wei Hsuan***, Chang-ye Tu. "*Quantifying Reinvestment Risk in International Bonds: A Random Neural Networks Approach*". 2024 Taiwan Risk and Insurance Association Annual International Conference, Shih Chien University, Taipei, 14 December 2024.
3. **Wei Hsuan***, Chang-ye Tu. "*Reinvestment Risk of International Bonds: The Random Neural Networks Approach*". 2024 FeAT International Conference on Artificial Intelligence, Green Finance, and Investments, Ming Chuan University, Taipei, 3 May 2024.
4. Shih-Chieh Bill Chang, **Wei Hsuan***. "*Fair Insurance Guaranty Premium: A Study of Life Insurers in Taiwan*". 2016 Taiwan Risk and Insurance Association Annual International Conference, National Chengchi University, Taipei, December 2016.
5. Shih-Chieh Bill Chang, **Wei Hsuan***. "*Fair Insurance Guaranty Premium: A Study of Life Insurers in Taiwan*". World Risk and Insurance Economics Congress (WRIEC) 2015, Ludwig-Maximilians-Universität München, Munich, 2-6 August 2015.
6. Shih-Chieh Bill Chang, **Wei Hsuan***, Liyu Cheng. "*Fair Insurance Guaranty Premium in the Presence of Systematic Risks*". 2014 Taiwan Risk and Insurance Association Annual International Conference, Feng Chia University, Taichung, 13 December 2014.

## Dissertation & Thesis

**Wei Hsuan** (2021), Essays on Asset and Liability Management Analysis, Ph.D. Dissertation in Department of Risk Management and Insurance, National Chengchi University.

## Research Projects