Zong-Wei Yeh

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EDUCATION

Ph.D. candidate in Money and Banking, National Chengchi University	2022-2026
M.S. in Money and Banking, National Chengchi University	2020-2022
B.S. in Mathematics, University of Taipei	2016-2020

RESEARCH INTERESTS

Derivatives, Financial Engineering, Economics, Sustainable Finance, Artificial Intelligence in Finance

PUBLICATIONS

1. What Drives Jumps in the Secured Overnight Financing Rate? Evidence from the Arbitrage-Free Nelson–Siegel Model with Jump Diffusion, with Dong-Jie Fang, Jie-Cao He, and Shih-Kuei Lin, ***Pacific-Basin Finance Journal***, 2024. (NSTC $\text{A}_{\text{Tier 2}}$)

2. Delta Hedging in the USD/JPY Options Market: Insights from Implied Stochastic Volatility, with Shih-Kuei Lin, Kendro Vincent, and Chung-Jen Lin, ***Management Review***, 2024. (TSSCI) * *Corresponding author*

WORKING PAPERS

1. Carbon Policy Paradox: The Divergent Impacts of Short-term versus Long-term Policies, with I-Hsuan Ethan Chiang and Shih-Kuei Lin. **JMP, Corresponding author*
   Submit to Review of Financial Studies (NSTC A+)
   [*CICF, ESWC, FMA, EFMA, AsianFA, MSFC, EcoSta, FeAT, TRIA, STSC*]

2. Empirical Research on the Taiwan Stock Market: Review and Outlook, with Wei-Che Tsai, Hsin Yu Chiu, and Kendro Vincent.
   Revised & Resubmit to NTU Management Review (TSSCI)

3. Altruism in P2P Lending: Evidence from Lending Club, with Dong-Jie Fang, Chien-Hsiu Lin, and Shih-Kuei Lin.
   Submit to Review of Quantitative Finance and Accounting (NSTC $A_{\text{Tier 2}}$)
   [*EFMA, EasternFA, TRIA, TFA*]

4. Volatility Decay and Arbitrage in Leveraged ETFs: Evidence from the US and Japan, with Cheng-To Lin, Shih-Kuei Lin, and George Y. Wang. * *Corresponding author*
   [*TFA, FeAT, TRIA, STSC, TWSIAM*]

5. Risk Converge and Procyclicality in Futures Margin System: Evidence from Taiwan Stock Exchange Index Futures, with Ting-Da Yan, Ting-Fu Chen, and Chien-Hsiu Lin. * *First Author*

6. Option-Implied Probability Distortions and Stock Return Predictability, with Ting-Xuan Wang, Wei-Yu Kuo, and Shih-Kuei Lin.
   [*TFA, FeAT, PBFEAM*]

7. Do Investors Care About Carbon Higher Moment Risks.

SEMINARS AND CONFERENCES

2025 The China International Conference in Finance (CICF)*, The World Congress of the Econometric Society (ESWC)*, Asian Finance Association (AsianFA)*, Taiwan Finance Association (TFA)*, The Taiwan Risk and Insurance Association (TRIA), The Financial Engineering Association of Taiwan (FeAT)*, The South Taiwan Statistics Conference (STSC), Taiwan Society for industrial and Applied Mathematics (TWSIAM)

2024 Massey Sustainable Finance Conference (MSFC, virtual)*, The Taiwan Risk and Insurance Association (TRIA), The Financial Engineering Association of Taiwan (FeAT)*, The South Taiwan Statistics Conference

2023 The Taiwan Risk and Insurance Association (TRIA)

2022 International Conference of Risk, Insurance, and Financial Engineering (TRIA-FeAT)*, The South Taiwan Statistics Conference (STSC)

* present in English

TEACHING EXPERIENCE

Machine Learning and Financial Econometrics (Graduate Level, EMI) TA for Kendro Vincent	113-2
Financial Engineering and Innovations (Graduate Level) TA for Shih-Kuei Lin	110-1, 111-1, 112-1, 113-1
Financial Institution Management (Undergraduate Level) TA for Shih-Kuei Lin	113-1
Financial Econometrics (Graduate Level, EMI) TA for Kendro Vincent	113-1, 114-1
Advanced Econometrics (Ph.D. student Level, EMI) TA for Kendro Vincent	113-1
Option-Valuation and Application (Graduate Level) TA for Mi-Hsiu Chiang	112-1
Innovation in Interest Rate Financial Engineering (Graduate Level) TA for Shih-Kuei Lin	110-2, 111-2
Financial Derivatives (Undergraduate Level) TA for Shih-Kuei Lin	109-2

HONORS AND AWARDS

Subsidy for Domestic Graduate Students to Attend International Academic Conferences, NSTC, Taiwan (for ESWC in Seoul, Korea)	2025
Doctoral Student Travel Grant, College of Commerce, National Chengchi University (for CICF in Shenzhen, China)	2025
Outstanding Doctoral Student Fellowship, NSTC, Taiwan	2022–2026
Gold Award, Master's Thesis Category, 2022 Bank of Taiwan Prize in Finance	2022

REFERENCE

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