Meng-Jou Lu

Risk Management Institute, NUS

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Academic Interest

Financial Risk Analysis, Quantitative Finance and Derivatives

Published Paper

Meng-Jou Lu, Cathy Yi-Hsuan Chen, Wolfgang Karl Härdle, 2017. 'Copula-based factor model for credit risk analysis', Review of Quantitative Finance and Accounting 49, 949-971.

Conference Paper

Meng-Jou Lu, Ching-Cheng Chang**,** Shu-Ling Chen, 2018. ' The Effect of Weather Forecast System on Agricultural Insurance', 2018 APEC Typhoon Symposium-Sustainable Development with Digital Innovation for Weather-related Disasters.

Meng-Jou Lu, Wolfgang Karl Härdle, Qing-Liang Fan, 2016. 'Hedging with Spectral Risk Measure', IRTG Workshop 'Rumble in Jungle', Germany

Meng-Jou Lu, Wolfgang Karl Härdle, Qing-Liang Fan, 2016. 'Hedging with Spectral Risk Measure', CRC 649 Conference, Haindorf

Meng-Jou Lu, Cathy Yi-Hsuan Chen, Wolfgang Karl Härdle, 2014. 'Conditional factor copulae in credit risk analysis', The 5th China Statistics Annual Conference, China.

Meng-Jou Lu, Keh-Luh Wang, Ying-Chou Lin, Lee-Hsien Pan, 2013. 'An Empirical Study of the Effects of Corporate Governance and Product Market Competition on the value of Spinoff Firms', The 21st Annual Conference on Pacific Basin Finance, Economics, Accounting, and Management in Melbourne, Australia. (#81)

How-Ming Shieh, Yi-Ming Li, **Meng-Jou Lu**, 2008. 'Employing Piecewise Simulation to Investigate on the Volatility and Applicability of the B-S Model for Exchange Rate', 2008 TFA Conference, Taiwan.

Education

Ph.d., Institute of Finance, National Chiao Tung University, Taiwan, 2017
M.S., Business Administration, National Central University, Taiwan, 2007
B.S., Department of Economics, National Tsing Hua University, Taiwan, 2000

Professional work experience

Research Fellow, Risk Management Institute, National University of Singapore (2018-present)
Assistant Researcher, **Taiwan Typhoon and Flood Research Institute, National Applied Research Laboratories** (2017-2018)
Teacher, Pacific American School (2017)
Research Assistant, **Humboldt-Universität zu Berlin, Ladislaus von Bortkiewicz Chair of Statistics, Germany** (2016)
Research Assistant, **Humboldt-Universität zu Berlin, Ladislaus von Bortkiewicz Chair of Statistics, Germany** (2015)
Lecturer, **Yuanpei University, Department of Applied English** (2013-2014)
Teaching Assistant, Economics, **National Chiao Tung University, College of Management** (2008-2011)
Research Assistant, **Chung Hua University, Department of Finance** (2011-2015)
Research Assistant, **National Chiao Tung University, Institute of Finance** (2007-2009)

Previous Study/Research Activities

Research Guest, **Humboldt-Universität zu Berlin, Ladislaus von Bortkiewicz Chair of Statistics CRC 649** (2015)

Awarding

Awarding for Outstanding Teaching Assistant, National Chiao Tung University (2010, 2011)

Teaching Experience

AP Calculus (Winter Semester 2016/2017, Pacific American School)

Statistical Tools in Finance and Insurance (Winter Semester 2016/2017, **Humboldt-Universität zu Berlin, Ladislaus von Bortkiewicz Chair of Statistics**)

Statistic I. (Summer Semester 2016, **Humboldt-Universität zu Berlin, Ladislaus von Bortkiewicz Chair of Statistics**)

Statistical Program Language (Winter Semester 2015/2016, **Humboldt-Universität zu Berlin, Ladislaus von Bortkiewicz Chair of Statistics**)

Statistical Tools in Finance and Insurance (Summer 2015, **Humboldt-Universität zu Berlin, Ladislaus von Bortkiewicz Chair of Statistics**)

Management (Winter 2013, Yuanpei University)

Economics (include Macroeconomics and Microeconomics, National Chiao Tung University) (Tutorial) (2008.9-2011.6)