2026 TRIA｜已接受論文名單

Accepted Papers

學術論文發表 Academic Session

論文名稱 / 報告人 / 機構 ｜ Paper Title / Presenter / Affiliation
A Comparison of Methods for Extracting Risk-Neutral Bankruptcy Probabilities. Chenyi Sun (National Tsing Hua University)
A Longitudinal Study of Ambiguity Preferences During Adolescence. Ariel Gu (School of Economics, University of East Anglia)
A Network Asset Pricing Model. PeiLin Hsieh (National ChengChi University)
A Rational Decision-Making Foundation for the Relative Strength Index under Adaptive Learning. Yo-Lan Lin (College of Management, Yuan Ze University)
Ambiguity Preferences Regarding Time. Yi-Chieh Huang (Department of Business Administration, National Central University)
Artificial Intelligence Adoption and Corporate Payout Policy. Shou-Chih Lo (National Central University)
Board Gender Diversity, Cash Holdings, Firm Performance, Corporate Policies, and Insurance Operations: Evidence from the U.S. Insurance Industry. Gene Lai (University of North Carolina at Charlotte)
Buying Leverage, Selling Upside: The Performance of Leveraged Covered-Call Portfolios. Cheng-Sheng Hsu (NTU)
Continuous Almost Stochastic Dominances and Timing Strategies. YangJen-Wei (Department of Economics, Soochow University)
Correlation Specifications and the Efficacy of the Standard Formulas Used in Calculating Risk-Based Capital Requirements. Chenghsien Jason Tsai (Department of Risk Management, National Chengchi University)
Digital distribution, risk screening, and claiming behavior: evidence from the automobile insurance market. 彭盛昌 (逢甲大學)
Do Institutional Investors Have Private Equity Selection Skills? Evidence from Pension Funds and Insurance Companies. 陳敍嘉 (國立政治大學金融學系)
Does Central Bank Digital Currency Affect Corporate Dividend Policy? Empirical Evidence from China. Tuan Quoc Le (Yuan Ze University)
Does Confirmed Fraud Cluster Across Insurance Agents? Evidence from Health Insurance. 何佳玲 (淡江大學)

論文名稱 / 報告人 / 機構 ｜ Paper Title / Presenter / Affiliation
Efficient Option Portfolios under Generalized Almost Stochastic Dominance. I-Hsuan Wang (Department of Finance, National Taiwan University)
Empathetic CEO and ESG performance. Chien-Lin Lu (National Taipei University)
ESG and Stock Returns: The Roles of Idiosyncratic Risk and Industry Heterogeneity. Chien-Ping Chung (Department of Information and Finance Management, National Taipei University of Technology)
Estimating Higher-Order Risk Preferences in the Option Market. 尤柔蘋 (台灣大學)
Expected Market Returns and Variance Implied by Option Pricing Bounds. Tzu-Ying Chen (Department of Business Administration, National Taiwan Normal University)
Explaining Catastrophe Bond Contract Design: A Bilateral Valuation Approach. Tian-Shyr Dai (National Yang-Ming Chiao-Tung University)
External Governance and Credit Risk: Evidence from ETFs Phantom Shares. Hao-Wen Chang (National Chung Cheng University)
Externalities of Automated Driving Technologies. Kili C. Wang (Department of Risk Management and Insurance, Tamkang University)
Family Control, Board Governance, and Voluntary Sustainability Reporting under Regulatory Transition: Evidence from Taiwan. 田峻吉 (淡江大學風保系)
Female board representation and insurer credit ratings. Tzuting Lin (National Taiwan University)
Fractional-Degree Stochastic Dominance Conditional on Systematic Risk. Hao-Yueh Shang (National Taiwan University)
Geopolitical Shocks and Cross-Border Capital Allocation: Evidence from Foreign Institutional Investors in East Asia. LinChih-Yung (National Yang Ming Chiao Tung University)
Global Solvency Standards, Local Insurance Markets, and Transitional Regulation: The Case of Taiwan's Insurance Solvency Regime. 詹芳書 (東吳大學財務工程與精算數學系)
Greenwashing and Corporate Investment Efficiency: Empirical Evidence from Taiwan. 張邦茹 (實踐大學風險管理與保險學系)
Hedging Registered Index-Linked Annuities: Residual Risk and Economic Capital. ChiFang Chao (National Chengchi University)
Insurance Pricing and Credit Capacity under Hidden Effort. Zhiyong (John) Liu (Indiana State University)
Insurance pricing under scheduled and random textual information: finite-dimensional filtering, exact-solvability frontiers, and actuarial valuation. Edward Sun (KEDGE Business School, France)

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Investor Heterogeneity and High-Frequency Order Imbalance Volatility: Evidence from Taiwan. 黃泓嘉 (東海大學企業管理學系)
Invited Paper. Shinichi Kamiya (Nanyang Technological University)
Learning What to Fear: Transitory and Persistent Disaster Beliefs and the Price of Crash Protection. 蔡博凱 (國立政治大學)
Medical Malpractice Risk Across Healthcare Institutions: Evidence from Taiwan. 利菊秀 (中信金融管理學院)
Moderating Effect of ESG On Relation between Investor Sentiments and Stock Performance. Chien-Ping Chung (Department of Information and Finance Management, National Taipei University of Technology)
Net Housing Wealth and Liquidity Shortfalls among Older Homeowner Households in China: Evidence from CHFS 2021 and the Evolution of Reverse-Mortgage-Based Pension Insurance. 高震宇 (中國韶關學院數學與統計學院)
On the Long-Run Limit of Human Life Expectancy under a Time-Varying Mortality Model. 林子綾 (中正大學財務金融系)
Organizational Form, Intragroup Transfer, and Interest Rate Risk Management. Qianlong Liu (Lingnan University)
Price Discovery in Stablecoin and Fiat Currency Markets: Evidence from EUR/USDT. Thanawat Saebay (National Central University)
Pricing Equity Options with Cybersecurity Risk. 陳昌志 (靜宜大學財務金融學系)
Pricing Guaranteed Minimum Withdrawal Benefits with Reciprocal Gamma Distribution under Stochastic Interest Rate. 宮可倫 (政治大學)
Pyrrhic Diversification: Foreign Institutional Ownership and Stock Return Sensitivity to the Global Financial Cycle. Dien Giau Bui (National Chengchi University)
Risk and Time Preferences of Couples in a General Population. Hong Il Yoo (Loughborough Business School, Loughborough University)
Stock Selection and Factor Timing in Taiwan: Why Do Forests Beat Trees? 衣鼎雷 (政大金融)
Sustainability Disclosure and Operational Efficiency: Evidence from Voluntary TCFD Adoption in Taiwan. 湯念璇 (國立政治大學)
Technology Diffusion, Medical Utilization, and Insurance Implications: Evidence from Robot-Assisted Surgery in Taiwan. 詹芳書 (東吳大學財務工程與精算數學系)

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The Analysis of Economic Policy Uncertainty on Corporate Liquidity: Evidence from U.S. Property-Liability Insurance Industry. ChangVincent Y. L. (Department of Risk Management and Insurance, Feng Chia University.)
The cost of control: extreme holding company discounts and corporate governance-based limits to arbitrage. Shu-Feng Wang (Ajou University)
The Effects of Interest Rates and Exchange Rates on US Dollar Denominated Life Insurance Policy Sales: A Case Study of Taiwan. 劉孟宜 (逢甲大學財務金融學系)
The Price of Weather: Unspanned ENSO Risk in Commodity Futures. 葉宗瑋 (國立中正大學 財務金融學系)
Transmission along the Supply Chain: Climate Risk and Corporate Cash Holdings. Xudong Tang (School of Business Administration, South China University of Technology)
Trust, Sentiment, and the Global Syndicated Lending: Evidence from Bitcoin Crashes. Tu Minh Thi Vo (Yuan Ze University)
Uncertainty-induced labor hoarding under geopolitical risk: Evidence from Taiwan. 施懿宸 (國立臺北大學)
Valuing Employee Stock Options with Multi-Stage Vesting and Partial Exercise. LaiHong-Yu (National Chengchi University)
What Managers Choose to Say: Evidence on Corporate Communication. 王邦瑜 (東吳大學會計學系)
When Does Geopolitical Risk Matter for Stock Returns? Evidence from Taiwan. ChuangMing-Che (Feng Chia University)
Worst-case reinvestment risk of callable International Bonds: an adversarial multiple-stopping approach. Wei Hsuan (National Chiayi University)
公平待客原則能提升和解意願嗎？ 劉冠麟 (逢甲大學)
比特幣機構化與跨資產跳躍傳遞的結構性轉變：基 於 2024 年 ETF 核准的高頻 Hawkes 分析。 蔡秉真 (國立中山大學財務管理學系)
以新冠疫情期間之死亡經驗探討 ICS 流行病巨災情境。 李永琮 (國立嘉義大學)
在宅急症照護替代住院醫療之分析。 湯美玲 (東吳大學財務工程與精算數學系)
企業永續治理、關係人交易與稅務風險： ESG 績效對企業避稅行為之關聯性研究。 張雁萍 (財政部中區國稅局/國立中興大學財務金融學系)
地緣政治風險與氣候政策不確定性如何影響股市波動？以台灣半導體與金融保險產業為例。 陳彥志 (國立政治大學風險與保險學系)

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CEO 自戀與企業溫室氣體排放表現之影響。 林庭宇 (朝陽科技大學)
投資不動產與長命風險及健康風險的關聯性。 蔡英哲 (銘傳大學)
車險損失聯合估計模型之研究— 廣義線性模型與機器學習法。 蔡子晧 (清華大學)
完整遵循與不完整資訊：臺灣保險業強制氣候揭露的範圍設計。 劉冠麟 (逢甲大學)
洗牙行為保險外溢效果分析。 喬治華 (東吳大學財務工程與精算數學系)
財產保險公司損失傳遞網路。 陳哲斌 (兩儀智能科技股份有限公司)
基於股價波動的評分模式與波動度管理策略。 陳宜君 (國立政治大學風險管理與保險學系)
從「人機對決」到「人機協作」: 主動型基金管理的洞見。 陳冠霖 (東吳大學資料科學系)
董監事責任保險與公司風險承擔－公司治理的角色。 張吉宏 (國立臺中科技大學保險金融管理系)
資訊處理能力、詐騙訊息暴露與資安防護：臺灣實證分析。 劉文彬 (東吳大學財務工程與精算數學系)
匯率風險的「會計認列」與「準備金吸收」 如何交互影響壽險公司的財務韌性？ 陳絳珠 (國立政治大學)
綠色債券對企業價值與實質永續績效的跨期效應：基於內外部治理調節效應之實證研究。 許馥顯 (中興大學財務金融學系)
數位保險平台設計對購買健康保險商品決策的影響。 廖宜君 (國立嘉義大學科技管理學系)
縣市區域公開空污資料對肺癌風險加成效應估計。 賴秉毅 (東吳大學財務工程與精算數學系)
環境裁罰與企業漂綠行為之關聯：以臺灣上市櫃公司為例。 林庭宇 (朝陽科技大學)
醫療必要性之判斷與界線。 陳俊元 (政治大學風險管理與保險學系)

海報發表 Poster Session

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Latent Volatility Decomposition in Taiwan Equity Market: Evidence from a Two-Factor GARCH Framework. 郭晏均 (國立中山大學政治經濟學系)
Oil Uncertainty and the Dispersion of Industrial Production Growth: A Location–Scale Reassessment of Growth-at-Risk. 長韵涵 (國立彰化師範大學)
Dow Jones 30 成分股之掩護性買權策略績效研究。 楊鎮豪 (國立臺北大學)
正向與負向跳躍風險價格與 VIX 選擇權定價：仿射 GARCH 模型的識別與定價表現。 陳乙蓉 (國立彰化師範大學 財務金融技術學系)
應用混合增強式檢索與多代理人協同強化保險智慧理賠決策：以道路救援保險及汽車第三人責任險保險為例。 歐洛妤 (東吳大學財務工程與精算數學系)