

# Li-Chuan Tsai (蔡立崙)

## Contact Information (联系方式)

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## Education (教育背景)

### University of Washington

Seattle, WA, USA

- Ph.D. in Economics, 2009
- M.A. in Economics, 2006

(美国华盛顿大学, 经济学硕士 2006, 经济学博士 2009)

### University of Illinois

Urbana-Champaign, IL, USA

- M.S. in Finance, 2002, Honored Graduate

(美国伊利诺大学香槟分校, 金融学硕士, 优秀毕业生, 2002)

### National Cheng Kung University

Tainan, Taiwan

- B.A. in Business Administration, 1996
- Major in Industrial Management Science, Minor in Foreign Languages and Literature

(台湾国立成功大学, 主修工业管理科学系, 辅修外国语文学系, 1996)

### National Kaohsiung Institute of Technology

Kaohsiung, Taiwan

(Currently National Kaohsiung University of Applied Sciences)

- Associate in Electronic Engineering, 1993

(台湾国立高雄工专电子工程科, 计算机工程组 1993)

## Teaching Experience (教学经验)

University of Illinois, Urbana Champaign, U.S.A. (美国伊利诺大学香槟分校)

- Options and Futures Market (期权与期货市场)

University of Washington, Seattle, U.S.A. (美国华盛顿大学)

- Microeconomics (微观经济学)

- Macroeconomics (宏观经济学)
- Statistics in Quantitative Research (统计与量化研究)

University of Seattle, Seattle, U.S.A. (美国西雅图大学)

- MBA Statistics (MBA 统计学)

Xiamen University, China (中国, 厦门大学)

- Foundations of Finance (金融学理论基础)
- Advanced Financial Economics (高级金融经济学)
- Corporate Finance (公司金融)
- Mathematical Finance (数理金融)
- Mathematical Economics (数理经济学)

Ajou University, Korea (韩国, 亚洲大学)

- Reinforcement Learning (强化学习)

Jiangxi University of Finance and Economics (中国, 江西财经大学)

- Python Programming (Python 程序设计)
- Financial Data Mining (金融数据挖掘)

## Research (学术论文)

- Would a Relaxation of the Exchange Rate Regime Increase the Independence of Chinese Monetary Policy? (Published in *Emerging Markets Finance and Trade*, SSCI)
- Revisiting corporate political connections using social networks and prediction of post-IPO performance (Published in *Emerging Markets Finance and Trade*, SSCI)
- Political connections, network centrality and firm innovation (Published in *Finance Research Letters*, SSCI, 1 区期刊)
- Can international supply chain induce a return premium? Evidence from U.S. leading high-technology firms and Taiwan stock market (Published in *Finance Research Letters*, SSCI, 1 区期刊)

- Portfolio-Based Incentive Mechanism Design for Cross-Device Federated Learning  
(Published in 2024 IEEE Wireless Communications and Networking Conference  
(WCNC, 国际计算机顶会))

## Working paper (工作论文)

- Customer reputation on supplier leverage behavior

## Books (专著)

- Quantitative Finance with R (量化投资, 电子工业出版社, 多所高校量化课教材, 出版社评为优秀作者)
- Quantitative Finance Using Python (量化投资 以 Python 为工具, 电子工业出版社, 多所高校量化课教材, 出版社评为优秀作者)
- FinTech Application: Quantitative Investment with R (金融科技实战 R 语言与量化投资, 台湾博硕出版社)
- FinTech Application: Quantitative Investment with Python (金融科技实战 Python 与量化投资, 台湾博硕出版社, 高校教材)
- 译著: Python 金融衍生品大数据分析: 建模、校准与对冲, Yves Hilpisch 著 (电子工业出版社出版, 评为优秀译者)

## Professional Experience (专业经历)

- Digital Finance Lab, Jiangxi University of Finance and Economics, Chief Technology Officer (江西财经大学, 数字金融实验室, 首席技术官)
- KPMG Taiwan, Consultant of Bank Holding Company Analysis (2013-2014) (台湾毕马威, 金融控股公司风控分析顾问)
- Lab. H. Marketing, Advertising, Strategy & Design, U.S.A. Co-Founder (美国 Lab H. 行销, 广告, 设计公司共同创办人)
- Mycena Co., Software Engineering & System Integration, Consultant of Big Data Analysis (微光国际资讯有限公司, 软件工程、系统整合、及大数据分析顾问)

- Illumin Co., Consultant of Smart Building Technology and Customer Behavior Analysis (易入门有限公司，智慧家居及消费者行为顾问)
- Peitien Global Holding Co., Vice President of Investment (沛田投资顾问有限公司, 投资副总)
- China Industrial Management Academic Association, Chairman of Global Industry Development Committee (中华产业经营管理学会，全球产业发展推动委员会，委员长)
- 台北 ITMA 资讯应用发展协会，国际交流委员会，召集人