

Zhi-Yuan Feng, Ph.D.

Curriculum Vitae

Zhi-Yuan Feng

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SPECIALTIES:

Corporate Finance; Auditing; Corporate Social Responsibility

HONORS

2006	Scholarship: Teaching & Research Assistant	National Cheng Kung University, Taiwan
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BOOK

"The Valuation of Bond Options with Multiple Reset Rights." 2016, Ed.1, Golden Light Academic Publishing, ISBN:978-3-639-82916-7.

REFERRED JOURNALS

1. **Feng, Z. Y.**, Tseng, Y. T. 2019, "Corporate Social Responsibility in the Tourism Industry: Evidence from Seasoned Equity Offerings." *Current Issues in Tourism*, Forthcoming. Vol 22(1), 91-106. (10/52 in Hospitality, Leisure, Sport & Tourism, 2018, Impact Factor = **3.395**, SSCI JIF Quartile: **Q1**). **【SSCI】**
2. **Feng, Z. Y.**, Carl, C., Tseng, Y. T. 2018, "Do Capital Market Value Corporate Social Responsibility?" Evidence from Seasoned Equity Offerings. *Journal of Banking and Finance*, Vol 94, 54-74. (科技部“A tier-1”財務領域國際期刊; 79/363 in Economics, 2018, Impact Factor = **2.205**, SSCI JIF Quartile: **Q1**). **【SSCI】**
3. **Feng, Z. Y.**, Wang, Y. C., Huang, H. W. 2017, “Does IFRS Adoption Decrease the Cost of Equity of the Global Tourism Firms”, *Tourism Economics*. Vol 23(8), 1615-1631. (**217/353** in Economics, 2017, Impact Factor: **0.942**, SSCI JIF Quartile: **Q3**) **【SSCI】**
4. **Feng, Z. Y.**, Wang, M. L. A., Huang, H. W. 2015. “Equity Financing and Social Responsibility: Further International Evidence”. *The International Journal of Accounting*. Vol 50, 247-280. (科技部“A tier-2”會計領域國際期刊; Australian ABDC Journal Rating List: 2015: A ranking).

5. **Feng, Z. Y.**, Cheng, T. S., Jiang, I. M., Liu. Y. H. March, 2015, "Option Pricing with Time Changed Lévy Processes under Imprecise Information", *Fuzzy Optimization and Decision Making*. Vol 14(1), 97-119. (**13/105** in Computer Science, Theory & Methods, 2015, Impact Factor = **2.569**, SCIE JIF Quartile: **Q1**) **【SCI】** .
6. **Feng, Z. Y.**, Huang, H. W., Wang. M. L. A. August, 2014, "Corporate Social Responsibility and Equity Financing in the Global Tourism Industry", *Tourism Economics* Vol 20(4), 869-883. **【SSCI】** (**236/332** in Economics, 2014, Impact Factor: **0.515**, SSCI JIF Quartile: **Q3**).
7. Liu. Y. H., Jiang, I. M., **Feng, Z. Y.** 2014, "Pricing Contingent Claims using the Heath-Jarrow-Morton Term Structure Model and Time Changed Lévy Processes", *Asia Pacific Management Review* Vol.18(4) 273-298. **【TSSCI】**
8. Feng, T. T., Tien, C. L., **Feng, Z. Y.**, Lai, P. J. 2014, "Web Site Quality and Online Trading Influences on Customer Acceptance of Securities Brokers", *Asia Pacific Management Review*. Vol 19(1), 29-49 **【TSSCI】** .
9. Liu. Y. H., Jiang, I. M., Wang. M. L. A., **Feng, Z. Y.** 2012, "Default Option under Imprecise Information". *Review of Securities and Futures Markets*, Vol.24(3), 183-228. (ISSN: 1023-280X) **【TSSCI】**
10. Jiang, I M., Liu, Y. H., **Feng, Z. Y.** Lai, M. K. 2012, "Pricing and Hedging Strategy for Options with Default and Liquidity Risk". *Asia Pacific Management Review*, Vol 17(2), 127-144. **【TSSCI】**

CONFERENCES

1. **Feng, Z. Y.**, Carl, C., 2017, "Do Capital Market Value Corporate Social Responsibility? Evidence from Seasoned Equity Offerings". *2017 Annual Meeting, Financial Management Association*, Boston, United States.
2. **Feng, Z. Y.**, Huang, H. W., 2015, "Audit fee discounting and investor protection: global evidence". *2015 Accounting Theory and Practice Conference*, National Cheng Kung University, Tainan, Taiwan.
3. Lo, T. C., **Feng, Z. Y.**, Huang, H. W., 2015, "CSR announcements and the market reaction: Evidence from China". *2015 Accounting Theory and Practice Conference*, National Cheng Kung University, Tainan, Taiwan.
4. Huang, H. W., D, Mai., **Feng, Z. Y.**, 2013, "Industry Specialization of Global Audit Firms and Cost of Equity Capital". *2013 Accounting Theory and Practice Conference*, Soochow University, Taipei, Taiwan.
5. Wang. M. L. A., **Feng, Z. Y.**, Huang, H. W. 2013, "Corporate Social Responsibility and Cost of Equity Capital: A Global Perspective". *The International Journal of Accounting Symposium*, Wuhan, China.

6. Wang. M. L. A., **Feng, Z. Y.**, Huang, H. W. 2012, "Corporate Social Responsibility and Cost of Equity Capital: A Global Perspective". *2012 Accounting Theory and Practice Conference*, National Taiwan University, Taipei, Taiwan.
7. Liu. Y. H., **Feng, Z. Y.**, 2011, "Analytical Upper Bounds for American Exotic Currency Options with a Stochastic Skew Model", *9th Annual International Conference on Finance*, Athens, Greece.
8. Liu. Y. H., **Feng, Z. Y.**, 2011, "A Simple Formula for European Option under Time-Changed Lévy Processes with Imprecise Market Information", *9th Annual International Conference on Finance*, Athens, Greece.
9. Liu. Y. H., **Feng, Z. Y.**, 2009, "Analytical Upper Bounds for American option with Time-Changed Levy processes". *17th Conference on the Theory and Practice of Securities and Financial Markets*, Kaohsiung, Taiwan.
10. Liu. Y. H., **Feng, Z. Y.**, 2009, "Analytical Upper Bounds for American option with Time-Changed Levy processes". *2009 Accounting Theory and Practice Conference*, National Cheng Kung University, Tainan, Taiwan