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## 一、主要學歷

博士：國立政治大學風險管理與保險學系精算科學組博士。

碩士：東吳大學財務工程與精算數學系（原東吳大學商用數學系）保險精算組碩士。

## 二、經歷

國立臺中科技大學保險金融管理系助理教授。

國立政治大學風險管理學系博士後研究員。

加拿大滑鐵盧大學統計與精算數學系訪問學者。

## 三、領域專長

保險精算。

財務工程。

## 四、專業證照

梨天然災害保險勘損人力專業訓練。

中華民國精算協會 (AIRC) 3L (保險理論 (1)) 考試、4L (保險數學 (1)) 考試。

美國精算協會 (SOA) Exam Probability 考試、Exam Financial Mathematics 考試、VEE Economics 認證、VEE Corporate Finance 認證、VEE Applied Statistics 認證、Exam MLC (Life Contingencies Segment) 考試、Exam MFE (Financial Economics Segment) 考試。

## 五、期刊論文

1. Lee, Yung-Tsung, Kung, Ko-Lun, Liu, I-Chien\*, 2017. Profitability and Risk Profile of Reverse Mortgages: A Cross-System and Cross-Plan Comparison. Insurance Mathematics and Economics, forthcoming. (SSCI; NSC Ranking: A<sup>Tier-2</sup>)
2. Hsu, Feng-Jui\*, Liu, I-Chien, 2017. Quantitative Easing and Default Probability of Corporate Social Responsibility in US. Applied Economics Letters, Vol. 24, No. 10, 681-685. (SSCI)
3. Wang, Chou-Wen, Huang, Hong-Chih\*, Liu, I-Chien, 2013. Mortality Modeling with Non-Gaussian Innovations and Applications to the Valuation of Longevity Swaps. Journal of Risk and Insurance, Vol. 80, No. 3, 775-797. (SSCI; NSC Ranking: A<sup>Tier-1</sup>)
4. Huang, Hong-Chih\*, Wang, Chou-Wen, Liu, I-Chien, 2012. Pricing of Lifetime Health Insurance Policies with A Coverage Limit: The Simulation Approach. Journal of Risk Management, Vol. 14, No. 2, 121-140. (Chinese Version)
5. Wang, Chou-Wen, Huang, Hong-Chih\*, Liu, I-Chien, 2011. A Quantitative Comparison of the Lee-Carter Model under Different Types of Non-Gaussian Innovations. Geneva Papers on Risk and

Insurance–Issues and Practice, Vol. 36, 675-696. (Originally the title is “Stochastic Mortality Modeling with Lévy processes”.) (SSCI; NSC Ranking: B+)

## 六、研討會論文

1. Liu, I-Chien\*, Yang, Sharon S., Wang, Chou-Wen, 2017.09. Valuation Guaranteed Lifetime Withdrawal Benefits / Guaranteed Minimum Withdrawal Benefits in Presence of Longevity Risk, the Thirteenth International Longevity Risk and Capital Markets Solutions Conference, Taipei, Taiwan. (Sep. 21 - 22)
2. Liu, I-Chien\*, Huang, Hong-Chih, Wang, Chou-Wen, 2017.07. Cohort Mortality Model Innovations with Non-Gaussian Distributions, 21st International Congress on Insurance: Mathematics and Economics - IME 2017, Vienna, Austria. (July 3- 5)
3. 劉議謙\*, 楊曉文和王昭文, 2017.06, Valuation Guaranteed Lifetime Withdrawal Benefits / Guaranteed Minimum Withdrawal Benefits in Presence of Longevity Risk, 2017 台灣財務工程學會年會暨國際學術研討會, 國立中央大學, 桃園。(June 17)
4. 劉議謙\*, 楊曉文和王昭文, 2017.04, Valuation and Hedging of Guaranteed Lifetime Withdrawal Benefits / Guaranteed Minimum Withdrawal Benefits in Presence of Longevity, 2017 財務工程與精算科學研討會暨海峽兩岸保險與精算研究生論壇, 東吳大學, 台北。(April 21 - 22)
5. Kuo, Ching-Chang, Liu, I-Chien, Su, Karen C. \*, 2016.12. Longevity Risk Modeling of Pension Plans: An Application of the Queueing Theory, 2016 台灣風險與保險學會年會暨國際學術研討會, 國立臺灣大學, 台北。(Dec. 18)
6. 劉議謙\*, 楊曉文和王昭文, 2016.12, Valuation and Hedging of Guaranteed Lifetime Withdrawal Benefits / Guaranteed Minimum Withdrawal Benefits in Presence of Longevity Risk, 2016 台灣風險與保險學會年會暨國際學術研討會, 國立臺灣大學, 台北。(Dec. 18)
7. 劉議謙\*, 楊曉文和王昭文, 2016.12, Valuation and Hedging of Guaranteed Lifetime Withdrawal Benefits / Guaranteed Minimum Withdrawal Benefits in Presence of Longevity, 105 年統計學術研討會暨政治大學統計學系 50 週年學術研討會, 國立政治大學, 台北。(Dec. 9 - 10)
8. Wang, Chou-Wen, Huang, Hong-Chih, Liu, I-Chien, 2016.07. Mortality Modeling and Forecasting Using Non-Gaussian Innovations, 20th International Congress on Insurance: Mathematics and Economics, Atlanta, USA. (July 24- 27)
9. 李永琮, 劉議謙和宮可倫\*, 2015.12, Profitability and Risk Profile for Reverse Mortgages: a cross-plan and cross-system comparison, 2015 台灣風險與保險學會年會暨國際學術研討會, 政治大學, 台北。(Dec. 19)
10. Liu, Kai, Wang, Chou-Wen, Liu, I-Chien, Tan, Ken Seng\*, Huang, Hong-Chih, 2015.12. Pricing Muti-Dimensional Bermudan Options under Lévy Processes Using Low Discrepancy Mesh Methods, 2015 Winter Simulation Conference, California, USA. (Dec. 6 - 9)
11. Huang, Hong-Chih\*, Wang, Chou-Wen, Liu, I-Chien, 2015.09. A Practical Approach of Natural Hedging for Insurance Companies, the Eleventh International Longevity Risk and Capital Markets Solutions Conference, Lyon, France. (Sep. 7 - 9)
12. Wu, Chin-Wen, Liu, I-Chien, Lee, Yung-Tsung\*, 2015.09. Valuation of Reverse Mortgage Portfolio - a Dynamic Copula Approach, the Eleventh International Longevity Risk and Capital Markets Solutions Conference, Lyon, France. (Sep. 7 - 9)
13. Lee, Yung-Tsung, Kung, Ko-Lun, Liu, I-Chien\*, 2015.09. Profitability Analysis and Risk Profile for Reverse Annuity Mortgages, the Eleventh International Longevity Risk and Capital Markets Solutions