

2014 年教師期刊研究成果

項目	作者	論文名稱	期刊名稱	期刊分類
1	王子湄、蕭朝興與丁信瑜	台灣股市收盤資訊揭露制度與價格效率的關聯性	管理學報	TSSCI
2	王佑鈞、沈中華與朱浩民	How Do Political Connections Affect Firm Value?	Management Review	TSSCI
3	王麗惠、郭憲章、Dan Lin、Don Lien and Li-Jen Yeh	Is There an Inverse U-shaped Relationship between Pay and Performance?	North American Journal of Economics and Finance	SSCI
4	王麗惠、郭憲章與 Lin, Dan	Can disclosure quality explain dividend payouts?	Internaitonal Business Research	
5	吳唯華與張台偉	The asymmetric predictability of high-yield bonds	The North American Journal of Economics and Finance	SSCI
6	吳曼華與倪衍森	Generalized confidence interval estimation for the mean of delta-lognormal distribution: an application to New Zealand trawl survey data	Journal of Applied Statistics	SCI
7	吳曼華與林世塩	美國利率與股市、債市關聯性-執行量化寬鬆貨幣政策前後之研究	計量管理期刊	
8	吳曼華與鄒騏緯	債券到期收益率是否為一項領先指標？	管理資訊計算期刊	
9	吳曼華與倪衍森	Reinvestigating the Effect of Money on Output for Taiwan with Additional Robustness	Theoretical Economics Letters	
10	吳曼華與倪衍森	The Effect of Money Uncertainty to Inflation with more Robustness Concerns	經營管理論叢	
11	吳曼華、王麗惠與 Bo-Ren Siao	The Symmetric and Asymmetric Effects of Crude Oil Price Change on Exchange Rates	Management Information Computing	
12	李昀寰與張書濂	Adaptive order selection for autoregressive	Journal of Statistical	SCI

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		models	Computation and Simulation	
13	李昀寰與許智翔	Business size extension and Zipf's law: the case of top corporate groups in Taiwan	International Journal of Business and Management	
14	李芸綺、Chen, Sheng-Syan, Robin K. Chou,	The Long-term Performance following Dividend Initiations and Resumptions Revisited,	Journal of Economics and Finance	
15	李修全、盧陽正與 Peter Chiu	Institutional investor sentiment and market returns: Evidence from the Taiwan futures market.	Romanian Journal of Economic Forecasting	SSCI
16	李修全與許智翔	Insider trading and information revelation with the introduction of futures markets.	Economic Modelling	SSCI
17	李修全、楊重任與 Yung-Ching Tseng	Commonality in liquidity, liquidity distribution, and financial crisis: Evidence from country ETFs	Pacific-Basin Finance Journal	SSCI
18	李修全、簡正儀與廖子翔	Spillovers of institutional trading activity: Evidence from the spot and futures markets	期貨與選擇權學刊	TSSCI
19	李修全、簡正儀與廖子翔	The information content of the thinner order book following tick size reduction: Evidence from the Taiwan Stock Exchange	Managerial Finance	
20	杜玉振與 Chin-Chia Liu	Volatility Contagion of Asian Emerging Stock Markets during Global Financial Crises	管理與系統期刊	TSSCI
21	姚名麗與張幸惠	Relationship between fund managers' cognitive biases and fund performance	Journal of Business Administration	
22	高慈敏	經濟波動與房地產交易之價量關係：搜索模型之應用	住宅學報	TSSCI
23	高慈敏	台灣經濟發展過程之縣市成長與收斂實證	商管科技季刊	

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24	張台偉、Ang, James S. and Gonul Colak	Decoupling by clienteles and by time in the financial markets: The case of two-stage stock-financed mergers	Journal of Corporate Finance	SSCI
25	張書濂	The Adoption of Tech-Art in Cultural Creative Derivatives Influences on Customers' Repurchase Behavior.	Journal of Convergence Information Technology	SCI
26	許和鈞與賴雨聖	Incremental Value of a Futures Hedge Using Realized Ranges	Journal of Futures Markets	SSCI
27	許和鈞與 Hsiang-Tai Lee	Optimal Futures Hedging under Multi-chain Markov Regime Switching	Journal of Futures Markets	SSCI
28	許智翔	Manipulation of the Large Shareholder with the Existence of a Potential Raider	International Journal of Economics and Finance	
29	廖子翔與何曉緯	Valuation of quanto derivatives using bivariate GARCH-Jump models	財務金融學刊	TSSCI
30	盧陽正、方豪與劉文謙	the Effects of Stock Characteristics on the Direction and Extent of Herding by Foreign Institutional Investors in the Taiwan Stock Exchange	Emerging Markets Finance and Trade	SSCI
31	盧陽正、魏裕珍	Media Impacts around Earnings Announcement Dates with Consideration of Investor Types and Market Scenarios	財務金融學刊	TSSCI