

2016 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	張幸惠與姚名麗	Board Composition, Financial Statement Quality, and Announcement Effect of Financial Manager Turnover	Cross-Strait Banking and Finance	
2	李進生、袁淑芳與黃建華	選擇權的隱含波動度偏態之資訊內涵-以台灣指數選擇權市場為例	Journal of Management & Systems	
3	王子湄、蕭朝興、呂侑儒	電視財經節目盤中解盤資訊、關注效果與放空活動的關聯性	Journal of Management	TSSCI
4	王佑鈞、Chih-Yung Lin, Po-Hsin Ho and Chung-Hua Shen	Political connection, government policy, and investor trading: Evidence from an emerging market	International Review of Economics & Finance	SSCI
5	王麗惠、Lin, Dan and Hsien-Chang Kuo	Analysis of the Relationship between Disclosure Quality and Dividend Payouts form the Agency Theory Perspective	Financial Studies	
6	郭憲章、葉立仁、王麗惠	公司治理特性對於研究發展與企業財務績效關聯性之影響：以 U-shape 法檢定研發投入之非線性關係	證券市場發展季刊	TSSCI
7	吳唯華、Shu-Man Shih and Hsin-Neng Hsieh	A non-inferiority test for diagnostic accuracy in the absence of a gold standard test based on the paired partial areas under ROC curves	Journal of Applied Statistics	SCI
8	吳曼華、Paoyu Huang and Yensen Ni	Investing strategies as continuous rising (falling) share prices released	Journal of Economics and Finance	
9	吳靖東	The Markov-switching Granger causality of Asia-Pacific exchange rates	Romanian Journal of Economic Forecasting	SSCI
10	吳靖東	Stock return and trading volume- An application of Markov switching	Asia Business Research	

2016 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
11	李昫寰與張書濂	The macroeconomic contribution to foreign exchange earnings from tourism in Taiwan.	Current Issues in Tourism	SSCI
12	李昫寰、李修全與許智翔	Location of trade, return comovements, and diversification benefits: Evidence from Asian country ETFs	North American Journal of Economics and Finance	SSCI
13	李修全、廖子翔與陳沉	Risk-neutral skewness and index futures returns: The role of institutional investor sentiment in the futures market.	The North American Journal of Economics and Finance	SSCI
14	邱麗卿	The Foreign Investment Trading Surrounding Seasoned Equity Offerings Announcements	Chinese Management Review	
15	許智翔、簡正儀和王癸元	Whose Short Sales Are Informed? Institutions vs. Individuals	Romanian Journal of Economic Forecasting	SSCI
16	李修全與許智翔	Underlying liquidity behavior of currency futures markets	Journal of Futures and Options,	TSSCI
17	許智翔、高銘淞與李禮孟	The Value of Internationalization for Emerging Market Firms -- Family versus Non-Family firms	Economics Bulletin	
18	李修全、許智翔與簡正儀	Spillovers of international interest rate swap markets and stock market volatility	Managerial Finance	
19	許智翔	Strategic Noise Trading of Later-Informed Traders in a Multi-Market Framework	Economic Modelling	SSCI