Cody Yu-Ling Hsiao

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Research fields

Financial econometrics, financial crisis, time series analysis, economics

Education

Ph.D. in Economics, Australian National University	Jan 2010-Dec 2013
M.S. in Economics, The Australian National University	Feb 2009-Dec 2009
M.A. in International Economics, National Chung Cheng University	Sep 2005-Jun 2007
B.A. in Economics, National Chi Nan University	Sep 2002-Jun 2005

Experience

Assistant professor, Macau University of Science and Technology	Sep 2015 -
Postdoctoral research fellow, University of New South Wales	Feb 2014-Jun 2015
Teaching assistant, University of New South Wales	Dec 2014-Mar 2015
Research assistant, The Australian National University	Feb 2010-Dec 2013
Teaching assistant, The Australian National University	Feb 2010-Dec 2012

Research

Refereed Journal

Fry-McKibbin, R., Hsiao, C.Y., and Tang, C. (2013) Contagion and Global Financial Crises: Lessons from Nine Crisis Episodes, *Open Economics Review*, October, 1-50. SSCI

Book chapter

Chan, J.C.C., and Hsiao, C.Y. (2014) Estimation of Stochastic Volatility Models: Leverage, Heavy Tails, and Serial Dependence. In:I. Jeliazkov and X. Yang (Eds.), Bayesian Inference in the Social Sciences, John Wiley & Sons, New York.

Conference papers

Hsiao, C.Y., and Morley, J. (2014) Debt and Financial Market Contagion, presented at

- 21st International Conference of Computing in Economics and Finance, National Chengchi University, Taiwan, Jun 2015
- Seminar, Reserve Bank of New Zealand, Wellington, May 2015
- Brownbag Seminar, Victoria University of Wellington, May 2015
- Brownbag Seminar, University of Otago, New Zealand, May 2015
- 23rd Symposium of the Society for Nonlinear Dynamics and Econometrics, BI Norwegian Business School, Norway, Mar 2015

Fry-McKibbin, R., Hsiao, C.Y., and Martin, V. (2014) Joint Tests of Financial Market Contagion with Applications, presented at

- Brownbag seminar, Hong Kong University of Science and Technology, Hong Kong, Dec 2014
- Brownbag seminar, National Taiwan University, Taiwan, Dec 2014
- 20th *International Conference of Computing in Economics and Finance*, BI Norwegian Business School, Norway, Jun 2014
- The *Australasian Meeting of the Econometric Society*, University of Tasmania, Australia, Jul 2014

Fry-McKibbin, R., and Hsiao, C.Y. (2014) Extremal Dependence and Contagion, presented at

- *International Association for Applied Econometrics,* Queen Mary University, London, UK, Jun 2014
- Seminar, Reserve Bank of New Zealand, Wellington, May 2014

Chan, J.C.C., Fry-McKibbin, R., and Hsiao, C.Y. (2013) A Regime Switching Skew-normal Model for Measuring Financial Crisis and Contagion, presented at

- 7th *International Conference on Computational and Financial Econometrics*, London School of Economics, UK, Dec 2013
- 26th *PhD Conference in Economics and Business*, Australian National University, Australia, Nov 2013

- The *Asian Meeting of the Econometric Society*, National University of Singapore, Aug 2013
- The *Australasian Meeting of the Econometric Society*, University of Sydney, Australia, Jul 2013
- 24th *Annual East Asian Seminar on Economics* (*Crises in the Open Economy*), the National Bureau of Economic Research (NBER), Victoria University of Wellington, New Zealand, Jun 2013
- 21st *Symposium of the Society for Nonlinear Dynamics and Econometrics*, University of Milano-Bicocca, Italy, Mar 2013

Awards

The Dwyer prize as the best paper in Finance at *21st* Symposium of the Society for Nonlinear Dynamics and Econometrics