U Sio Chong (Tony)

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Fields:

Option Pricing, Risk Management, Capital Requirements of Financial Institutions

Education

2017	Ph.D. in University of Macau, Faculty of Business Administration – Department of Finance and Economics
2010	Master in University of Macau, Faculty of Science and Technology – Department of Mathematics
2008	Bachelor in University of Macau, Faculty of Education – Mathematics

Experience

2017 – Now	*Assistant Professor of Business School in Macau University of Science and Technology*
2016 – 2017	*Lecturer of Business School in Macau University of Science and Technology*
2014 – 2015	*Part-time Lecturer of Business Mathematics, Research Method, Probability and Statistics* in City University of Macau; *Business Mathematics* in University of Macau
2013 – 2014	*Part-time Lecturer of Business Mathematics and Quantitative Decision Analysis* in University of Macau

Publications:

1. Jacky So, Sio Chong U, D. Ding, and Lihong Liu (2014), An Efficient Fourier Expansion Method for Calculation of Value-at-Risk: Contributions of Extra-ordinary Risks, *International Journal of Financial Engineering, 03, 1650006.*

2. D. Ding & U, S.C. (2011), Efficient Option Pricing Methods Based on Fourier Expansions, *Journal of Mathematical Research and Exposition*, Vol. 31, No. 1 pp. 12–22.