蕭仔伶



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教研领域

經濟學、財務計量、時間序列分析、金融危機傳導

學歷

2010 - 2014 澳洲國立大學/經濟學院/博士學位
2009 - 2010 澳洲國立大學/經濟學院/碩士學位
2002 - 2005 國立暨南大學/經濟學系/學士學位

工作經驗

2014 - 2015 澳洲新南威爾斯大學/經濟學院/博士後研究員
2014 澳洲新南威爾斯大學/經濟學院/教學助理
2010 - 2013 澳洲國立大學/經濟學院/研究助理
2010 - 2012 澳洲國立大學/經濟學院/教學助理

教學經驗

2019 財務統計與計量 (Financial Statistics and Econometrics)
計量經濟學 I (Intermediate Econometrics I)
2018 財務統計與計量 (Financial Statistics and Econometrics)
計量經濟學 I (Intermediate Econometrics I)
研究方法 (Research Methodology)
經濟預測與產業分析 (Business Forecasting and Industrial Analysis)
2017 研究方法 (Research Methodology)
2016 財務統計與計量 (Financial Statistics and Econometrics)
計量經濟學 I (Intermediate Econometrics I)
研究方法 (Research Methodology)
2015 財務統計與計量 (Financial Statistics and Econometrics)
經濟學 (Economics)

學術成果

期刊文章:

1. Chan, J.C.C., Fry-McKibbin, R., and Hsiao, C.Y. (2019), "A Regime Switching Skew-normal Model of Contagion," *Studies in Nonlinear Dynamics and Econometrics*, forthcoming (SSCI).

2. Fry-McKibbin, R., Hsiao, C.Y., and Martin, V. (2019), "Joint Tests of Contagion with Applications," *Quantitative Finance*, 19(3), 473-490. (SSCI).

3. Fry-McKibbin, R., Hsiao, C.Y., and Martin, V. (2018), "Global and Regional Financial Integration in East Asia and ASEAN," *North American Journal of Economics and Finance*, 46, 202-221. (SSCI).

4. Hsiao, C.Y., and Chen, H.H. (2018), "The Contagion Effects of Economic Development after Resuming Construction of Nuclear Power Plants in Coastal China," *Energy*, 152, 291-302. (SCI).

5. Fry-McKibbin, R., and Hsiao, C.Y. (2018), "Extremal Dependence Tests of Contagion," *Econometric Reviews*, 37(6), 626-649. (SSCI).

6. Fry-McKibbin, R., Hsiao, C.Y., and Tang, C. (2014), "Contagion and Global Financial Crises: Lessons from Nine Crisis Episodes," *Open Economics Review*, 25(3), 521-70, July. (SSCI).

專著章節:

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.

研究項目

2019 - 2020 Joint Tests of Contagion with Applications, Faculty Research Grant, Macau Foundation, Principal investigator.

2017 - 2018 Ready for the Next Crisis? A Case Study of Macau Casino Industry during the 2007-14 Financial Crisis, Faculty Research Grant, Macau Foundation, Principal investigator.

2015 - 2016 Extremal Dependence Tests of Contagion, Faculty Research Grant, Macau Foundation, Principal investigator.

專業認證與獎項

The Dwyer prize as the best paper in Finance at *21st* Symposium of the Society for Nonlinear Dynamics and Econometrics, 2013