蕭伃伶

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教研領域

經濟學、財務計量、時間序列分析、金融危機傳導

學歷

2010 - 2013	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
2005 - 2007	台灣國立中正大學/國際經濟學系/碩士學位
2002 - 2005	台灣國立暨南大學/經濟學系/學士學位

工作經驗

現職	澳門科技大學/商學院/助理教授
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

學術成果

期刊文章:

Fry-McKibbin, R., and Hsiao, C.Y. (2016) Extremal Dependence Tests of Contagion, *Econometric Reviews*, forthcoming.
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.

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.

研討會文章：

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

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