

# 曾寧

照片

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## 教研領域

金融經濟，經濟政策，計量經濟

## 學歷

倫敦大學瑪麗皇后學院/金融和經濟政策/博士學位  
布魯奈爾大學/金融經濟/博士學位  
倫敦大學瑪麗皇后學院/金融經濟/碩士學位  
重慶理工大學/資訊管理和電腦應用技術/工學學士

## 工作經驗

2016-現在 澳門科技大學/商學院/副教授  
2010-2016 暨南大學/國際商學院/講師/副教授

## 學術成果

### 代表性期刊文章：

with B. Granville; “Time Variation in Inflation Persistence: New Evidence from Modelling US Inflation”; *Economic Modelling*; In Press.  
with S. Wang; “Micro and Small Enterprises, Bank Loans and Economic Growth: A Coalition Strategy”; *Journal of Applied Finance & Banking*, 6 (2), 93-101, 2016.  
with S. Wang and J. Zou; “New evidences of Chinese micro and small enterprises financing: capital structures and human capitals”; *Business and Economic Research*, *Business and Economic Research* 6(1), 1-12, 2016.  
“Monetary Stability and Stock Returns: A Bivariate Generalized Autoregressive Conditional Heteroscedasticity Modelling Study”, *Business and Economic Research* 5(2), 1-22, 2015.  
with B. Granville and S. Mallick; “Chinese Exchange Rate and Price Effects on G3 Import Prices”; *Journal of Asian Economics*; 22(6), pp. 427-440; 2011.  
with M. Karanasos and C. Conrad; “Multivariate fractionally integrated APARCH modeling of stock market volatility: a multi-country study”; *Journal of Empirical Finance*; 18(1), pp. 147-159; 2011.  
with M. Karanasos and C. Conrad; “The link between macroeconomic performance and variability in the UK”; *Economics Letters*; 106(3), pp. 154-157; 2010.

with M. Karanasos and S. Sekioua; “On the order of integration of monthly US ex-ante and ex-post real interest rates: new evidence from over a century of data”; *Economics Letters*; 90(2); pp. 163-169; 2006.

學術專著（含譯著）：

*Inflation Since World War II: Persistence, Credibility and Stability*; Melrose Books, UK, 2014.

*The Usefulness of Econometric Models with Stochastic Volatility and Long Memory: Applications for Macroeconomic and Financial Time Series*; M-Y Books, UK, 2013.

with M. Karanasos; “Conditional Heteroskedasticity in Macroeconomics Data: UK Inflation, Output Growth and Their Uncertainties”; *Handbook of Research Methods and Applications in Empirical Macroeconomics*, ed. Nigar Hashimzade and Michael A. Thornton; pp. 266-288; Edward Elgar, UK, 2013.