曾寧

 職稱:
 副教授

 學院/部門:
 商學院

電郵地址: nzeng@must.edu.mo

電話: (853) 傳真: (853) 辦公室: O954

郵寄地址: 澳門氹仔偉龍馬路

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 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.