

*Curriculum Vitae*

## U Sio-Chong



**Title :** Assistant Professor

**Faculty :** School of Business

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### Academic Qualification

2011-2017 Ph.D.: University of Macau; Finance

2009-2010 Master: University of Macau; Mathematics

2005-2008 Bachelor: University of Macau; Education – Mathematics

### Working Experience

2017 – Now Assistant Professor/Macau University of Science and Technology

2016 – 2017 Lecturer/Macau University of Science and Technology

2014 – 2015 Part-time Lecturer/City University of Macau; University of Macau

2013 – 2014 Part-time Lecturer/University of Macau

### Teaching Activities

Fundamental of finance; Corporate finance; Financial risk management; Statistics; Equity and investment analysis

### Research Areas

Capital market; Corporate finance; Option pricing; Risk management

### Selected Publications

1. U, S. C. and Y. C. So (2020). The impacts of financial and non-financial crises on tourism: Evidence from Macao and Hong Kong. *Tourism Management Perspectives* 33, 100628.

1. Accounting and Finance

2. 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.
3. 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.

**Other Professional Activities**

1. Member in Macao Public Governance Research Center