

期刊論文

教師	論文名稱	作者順序	收錄分類	刊物名稱	發表卷數 (期數)	發表年 月份
林岳祥	Local sports sentiment and returns of locally headquartered stocks:A firm-level analysis	第四(以上)作者	SSCI	Journal of EMPIRICAL FINANCE	19()	2012. 6
陳勝源	承銷新制對承銷價與承銷費用之影響	第一作者	TSSCI	臺大管理論叢	22(2)	2012. 6
彭慧玲	Career indecision and state anxiety of returned international Chinese undergraduate students in Tawin	第一作者	其它	International Journal of Psychology and Counselling	4(8)	2012. 9
林玟君	The impact of strategic interaction on earnings expectations associated with corporate product strategies	第三作者	SSCI	Journal of Banking and Finance	36(1)	2012. 1
林玟君	Corporate governance and the stock market reaction to new product announcements	第一作者	EconLit	Review of Quantitative Finance and Accounting	39(2)	2012. 8
林玟君	宣告銀行貸款公司的盈餘管理、產品市場競爭性與長期績效	第一作者	TSSCI	管理學報	29(2)	2012. 4
張龍福	Pricing Vulnerable American-Style Exchange Options with Correlated Credit Risk	第一作者	EconLit	International Research Journal of Finance and Economics	75()	2011. 8
張龍福	Intertemporal Surplus Management under Model Misspecification	第一作者	EconLit	International Research Journal of Finance and Economics	79()	2011. 12

張龍福	Ambiguity, Parameter Uncertainty and Portfolio Decision	第一作者	SCI	Archives Des Sciences	75()	2012. 1
張龍福	Stochastic Control of Annuity Contracts under Model Misspecification	第一作者	EI	Journal of Information & Optimization Sciences	2(33)	2012. 5
張龍福	Measuring Portfolio Value-at-Risk Using Bayesian conditional EVT-Copula Models: Taking an Asian Index Portfolio for Example	第三作者	EI	Journal of Statistics & Management Systems	2(15)	2012. 5
張龍福	Financial Forecasting by Modified Kalman Filters and Kernel Machines	第三作者	EI	Journal of Statistics & Management Systems	Forthcoming(forthcoming)	2012. 12
賴蓉禾	Board Mechanism and Entry Mode Choice	第一作者	SSCI	Journal of International Management	18(4)	2012. 12
賴蓉禾	Industrial Concentration, Innovation and Corporate Layoff Announcements	第二作者	Econlit	International Research Journal of Finance and Economics	87()	2012. 3
賴蓉禾	Insider Trading and the Long-Run Performance of Tracking Stocks	第四(以上)作者	Econlit	Empirical Economics Letters	11(7)	2012. 7
賴蓉禾	Does Board Experience Matter? Evidence from Foreign Direct Investment	第一作者	其它	Journal of Service Science and Management	5(2)	2012. 6
蔡錦堂	房貸還款衝擊信用風險之探討	第二作者	TSSCI	台灣土地研究	1(15)	2012. 5
李志偉	Pricing of Payment Deferred Vulnerable Options and its Application to Vulnerable	第二作者	Econlit	The International Journal of Business and Finance Research	6(2)	2012. 1

	Range Accrual Notes					
李志偉	Evaluation of Multi-Asset Value at Risk: Evidence from Taiwan	第三作者	EconLit	Global Journal of Business Research	6(4)	2012. 1
李志偉	Kernel Local Fisher Discriminant Analysis Based Manifold-regularized SVM Model for Financial Distress Predictions	第三作者	SCI, EI	Expert Systems with Applications	39(3)	2012. 2