

- 基本資料

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- 主要學歷

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| 國立政治大學金融系博士 |
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- 重要經驗

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|-----------|---------------------------------------|
| 1. 教學經驗   |                                       |
| (1)       | 元培醫事科技大學應用財務管理系助理教授                   |
| (2)       | 元培醫事科技大學觀光與休閒管理系副教授                   |
| 2. 工作經驗   |                                       |
| (1)       | 元大寶來綜合經濟研究所兼任研究員                      |
| (2)       | Journal of Finance and Economics 審查委員 |
| 3. 研究相關經驗 |                                       |
| 4. 相關證照   |                                       |
| (1)       | 消費者行為分析師                              |
| (2)       | ISSA創新服務策略分析師                         |
| (3)       | LTICA觀光休閒產業職能分析師                      |
| (4)       | LTIEA觀光休閒產業任用分析師                      |
| (5)       | ISMA創新服務行銷分析師                         |
| (6)       | ISPA創新服務專案分析師                         |
| (7)       | ISPA創新服務流程分析師                         |

- 學術專長

|     |         |
|-----|---------|
| (1) | 財務工程    |
| (2) | 投資管理    |
| (3) | 衍生性金融商品 |
| (4) | 觀光產業分析  |
| (5) | 觀光保險    |

- 授教課程

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| (1) | 財務管理 |
| (2) | 投資學  |
| (3) | 觀光保險 |

● 論文著作

| 期刊論文 |  |
|------|--|
| 1    | S. N. Chen, <b>P. P. Hsu*</b> and C. Y. Li. (2015) “Pricing credit-risky bonds and spread options with modelling the credit-spread term structures under the two-dimensional Markov-modulated jump-diffusion model,” <i>Quantitative Finance</i> . Forthcoming.                                |
| 2    | Y. H. Chen and <b>P. P. Hsu.*</b> (2014) “The Divergence of Long- and Short-run Effects of Manager’s Shareholding on Bank Efficiencies in Taiwan,” <i>Journal of Applied Finance and Banking</i> . 4 (6), 47-57.   |
| 3    | Y. H. Chen and <b>P. P. Hsu.*</b> (2014) “Which variation of financial characteristic could modify the damage in efficiency from global financial crisis? Evidence from Taiwan Securities Firms,” <i>International Research Journal of Applied Finance</i> , 6, 745-753.                       |
| 4    | S. N. Chen, M. H. Chiang, <b>P. P. Hsu</b> and C. Y. Li*. (2014) “Valuation Of Quanto Options With A Regime-Switching Gaussian HJM Model: Regime-Switching Risk,” <i>Finance Research Letters</i> , 11(2), 161-172.  |
| 5    | <b>P. P. Hsu</b> and Y. H. Chen* (2012), “Barrier Option Pricing for Exchange Rates under the Levy-HJM Processes,” <i>Finance Research Letters</i> , 9, 176-181.   |
| 6    | <b>Pao-Peng Hsu</b> and Ying-Hsiu Chen (2012) “Transforming One-Factor Mean Reversion Interest Rate Model into HJM Model under Cross-Currency Economy,” <i>International Research Journal of Applied Finance</i> , 3 (5), 617-625.   |
| 7    | Ying-Hsiu Chen and <b>Pao-Peng Hsu*</b> (2011), “Estimating the Influences of Financial Crisis and Diversification on Efficiencies for Taiwan’s Listed Securities Firms using the Two-Stage DEA Model,” <i>World Academy of Science, Engineering and Technology</i> , Vol. 81, 5, pp. 666-671. |
| 8    | Meng-Chun Kao, Che-Yang Lin, <b>Pao-Peng Hsu</b> and Ying-Hsiu Chen* (2011), “Impact of the Financial Crisis and Risk Management on Performance of Financial Holding Companies in Taiwan,” <i>World Academy of Science, Engineering and Technology</i> , Vol.74, 2, pp. 466-470.               |
| 9    | <b>Hsu, P. P.</b> and Ying-Hsiu Chen, “Barrier option pricing for exchange rates under the Levy-HJM processes,” <i>Finance Research Letters</i> , 9, 176-181.  |
| 10   | <b>Hsu, P. P.</b> and S. L. Liao, “The portfolio strategy and hedging: a spectrum perspective on Mean-Variance theory,” <i>International Review of Economics and Finance</i> , 22, 129-140.  |
| 11   | <b>Hsu, P. P.</b> , C.H. Yen, Y.H. Chang, and L.L Chou. (2010). “Cycle and Performance of Mutual Funds– A application of Spectral Analysis,” <i>Applied Economics Letters</i> , July, 1-5.   |
| 12   | Liao, S. L. and <b>P. P. Hsu.</b> (2009), “Pricing and Hedging of Quanto Range Accrual Notes under Gaussian HJM with Cross-Currency Levy Processes,” <i>Journal of Futures Markets</i> , Vol 29, No.10, 973-998.   |