# ● 基本資料

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# ● 主要學歷

國立政治大學金融系博士

### ● 重要經驗

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)	財務管理
(2)	觀光產業分析
(3)	行動商務實作
(4)	觀光保險

### ● 授教課程

(1)	觀光與理財管理
(2)	旅遊規劃與成本分析
(3)	觀光醫療保險
(4)	觀光經濟學

#### 期刊論文

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

#### 研討會論文

- 1 │景氣循環與台灣觀光指數的關係性研究-2016 健康管理學術研討會
- 2 台灣觀光旅館變數與經濟變數之相關研究-2016 健康管理學術研討會