

U, Sio Chong (Tony)



Title : Assistant Professor
Faculty : School of Business
Email address : scu@must.edu.mo
Tel : (853) 8897-2143
Office : O961

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

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

Research Areas

Risk management; Systemic risk; Tail risk; Financial crisis; Capital market; Corporate
finance; Option pricing

Selected Publications

1. U, T. S.-C., Lin, Y., and Wang, Y. (2024). The impact of the Russia-Ukraine war on volatility spillovers. *International Review of Financial Analysis*, 93:103194.

2. 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.
3. 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.
4. 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