

余兆聰



职称： 助理教授
学院／部门： 商學院
电邮地址： scu@must.edu.mo
电话： (853) 8897-2143
办公室： O961

教育背景

2011-2017 博士：澳門大學；金融
2009-2010 碩士：澳門大學；數學
2005-2008 學士：澳門大學；教育--數學

工作經驗

2017-現在 助理教授/澳門科技大學
2016-2017 講師/澳門科技大學
2014-2015 兼職講師/澳門大學、澳門城市大學
2013-2014 兼職講師/澳門大學

教學活動

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

研究領域

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

學術成果

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.

其他專業資格 / 獎項 / 活動

1. Member in Macao Public Governance Research Center