

余兆聪



职称： 助理教授
学院： 商学院
电邮： scu@must.edu.mo
地址： O961
电话： (853) 8897-2143

教育背景

2011-2017 博士： 澳门大学； 金融
2009-2010 硕士： 澳门大学； 数学
2005-2008 学士： 澳门大学； 教育--数学

工作经验

2017-现在 助理教授/澳门科技大学
2016-2017 讲师/澳门科技大学
2014-2015 兼职讲师/澳门大学、澳门城市大学

教学活动

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

研究领域

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

学术成果

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. Wu, S. M., Chan, F. T. S., & U, T. S.-C. (2024). Enhancing sustainability in mass customisation of consumer electronics with salvage value through supply chain financing. *International Journal of Logistics Research and Applications*, 1–21.

3. 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.
4. 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.
5. 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.

其他专业资格 / 活动

1. Member in Macao Public Governance Research Center

奖项