U, Sio Chong (Tony)

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

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

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. 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.

Other Professional Activities

1. Member in Macao Public Governance Research Center

Honors/Awards