About me

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Research Grants

ESG 評分歧異及對責任投資之影響 NSTC 112-2410-H-A49 -070 -MY3	2023/8~2026/7	NSTC
極端預測目標價的市場影響力 MOST 109-2410-H-009-010	2020/8~2021/7	MOST
證券分析師報告的價格影響力與投資人反應 MOST 106-2410-H-009 -017 -MY2	2017/8~2019/7	MOST
證券分析師預測目標價格之從眾現象 MOST 104-2410-H-009 -007 -MY2	2015/8~2017/7	MOST
財務分析師預測台灣股價之精確度 NSC 102-2410-H-009 -006 -MY2	2013/8~2015/7	NSC
流動性共變在台灣股市之現象、成因與定價 NSC 99-2416-H-009 -015 -MY3	2010/8~2013/7	NSC
市場品質、流動性提供與價格叢聚—價格升降單位之影響研究 NSC 96-2416-H-009 -032 -MY3	2007/8~2010/7	NSC

摩根台指期貨之到期日效應與價格操縱 NSC 95- 2416-H-032-008	2006/8~2007/7	NSC
流動性與價格發現之研究 NSC 94- 2416-H-032-018	2005/8~2006/7	NSC
期貨未平倉量資訊內涵之研究 NSC 93- 2416-H-032-014	2004/8~2005/7	NSC
跨市場價格發現與資訊傳遞—市場制度改變之衝擊研究 NSC 92- 2416-H-032-009	2003/8~2004/7	NSC
基金績效風險評估--風險值及低階部分動差的應用 NSC91-2815-C-032 -031 -H	2002/7~2003/2	NSC (大專生參與國科會計劃)
小型台指期貨之成交量分析與市場影響 NSC 91-2416-H-032-012	2002/8~2003/7	NSC
認購權證避險策略與成本績效分析 NSC89-2815-C-032-042R-H	2000/7~2001/2	NSC (大專生參與國科會計劃)
台股指數期貨波動性與未平倉口數之研究 NSC-89-2815-C-032-022-H	1999/7~2000/2	NSC (大專生參與國科會計劃)
認購權證的間斷避險成本與避險策略 NSC 90-2416-H-032-001	2001/8~2002/7	NSC
TAIFEX 指數期貨市場效率- 日內定價誤差和套利機會之檢定 NSC 89-2416-H-032-032	2000/8~2001/7	NSC
Nasdaq and The Chicago Stock Exchange: An Analysis of Multiple Market Trading NSC 89-2416-H-032-032	2000/8~2001/7	NSC(一般甲種)
Price Discovery on the S&P 500 Index Markets: An Analysis of Spot Index, Index Futures, and SPDRs NSC 88-2416-H-032-	1999/8~2000/7	NSC(一般甲種)
指數現貨、期貨、及其衍生證券市場之價格關聯 NSC 87-2416-H-032-	1998/8~1999/7	NSC