苏荣斌教授

发布者：金融学院 发布时间：2020-06-01 浏览次数： 712

苏荣斌 ,汉族，**1960**年生于台湾。淡江大学财务金融学系金融博士，山东省齐鲁工业大学金融学院特聘教授。主要从事财务风险管理、应用计量经济、财务理論、投资理論、數值计算方面之议题的研究与教学。已在**The European Journal of Finance (SSCI), Economic Modelling (SSCI), Journal of Risk Model Validation (SSCI), The North American Journal of Economics and Finance (SSCI), International Review of Economics & Finance (SSCI), Quantitative Finance (SSCI), International Journal of Finance and Economics (SSCI),Sustainability (SSCI), Applied Economics (SSCI), Risk (ESCI, EconLit), Asia Pacific Management Review (TSSCI, ESCI), Journal of Financial Studies (TSSCI), Journal of Reviews on Global Economics (EconLit), Review of Quantitative Finance and Accounting (FLI, EconLit), Middle Eastern Finance and Economics (EconLit), Applied Financial Economics Letters (EconLit), Handbook of Financial Econometric and Statistics**等国际的学术期刊及著作上发表论文数篇。

一、主要研究领域

财务风险管理、应用计量经济、投资组合、财务理論、投资理論

二、教育经历

1979.09 ~ 1983.06台湾工业技术学院机械系学士 (现改为台湾科技大学)

1989.09 ~1991.06台湾交通大学机械所硕士

2003.09 ~ 2008.01台湾淡江大学财务金融学系金融博士

三、工作经历

1985.07 ~ 1987.09台湾中国钢铁公司轧钢二厂股长

1987.09 ~ 1989.03台湾三阳工业公司研发部助理工程师

1991.11 ~ 1994.06台湾中华工程公司技术中心机械工程师

1994.08 ~ 2005.07台湾中华技术学院机械工程系专任讲师

2005.08 ~ 2008.07台湾中华技术学院财务金融系专任讲师

2008.08 ~ 2019.07台湾中华科技大学财务金融系专任副教授

2019.08 ~ 迄今　山东省齐鲁工业大学金融学院特聘教授

四、论文与著作

期刊论文：

(1) Jui-Cheng Hung*, Jung-Bin Su, Matthew C. Chang, Yi-Hsien Wang. (2019). ‘The impact of liquidity on portfolio value-at-risk’, Applied Economics. doi:10.1080/00036846.2019.1644442 (SSCI) (在线刊登日:2019/8)

(2)Jung-Bin Su*, Jui-Cheng Hung. (2018). ‘The Value-at-risk estimate of stock and currency-stock portfolios’ returns’.Risks,6(4), 133. doi:10.3390/risks6040133 (ESCI, EconLit) (刊登日:2018/12)

(3). Shu Ling Lin, Jun Lu,*Jung-Bin Su,and Wei-Peng Chen. (2018). ‘Sustainable Returns: The Effect of Regional Industrial Development Policy on Institutional Investors’ Behavior in China’, Sustainability,10(8), 2769.DOI:10.3390/su10082769(SSCI) (刊登日：2018/8)

(4).Jung-Bin Su*. (2018). ‘How the financial features affect the volatility forecasts? Evidence from the oil and the other markets’, Asia Pacific Management Review,23(2), 95-107. DOI: 10.1016/j.apmrv.2016.11.003(TSSCI, ESCI) (刊登日：2018/6)

(5).Jung-Bin Su*.(2017). ‘Volatility forecasts of alternative bivariate GARCH models: Evidence from the stock markets in Asia’, Journal of Financial Studies, 25(4), 43-83. 10.6545/JFS.2017.25(4).3(TSSCI) (刊登日：2017/12)

(6).Jung-Bin Su, Ken Hung*. (2017). ‘The assessment of United States quantitative easing policy: Evidence from global stock markets’, International Journal of Finance and Economics, 22(4), 319-340.DOI: 10.1002/ijfe.1590(SSCI) (刊登日：2017/10)

(7).Jung-Bin Su*.(2016). ‘How the Quantitative Easing Affect the Spillover Effects between the Metal Market and United States Dollar Index?’, Journal of Reviews on Global Economics, 5, 254-272. DOI: 10.6000/1929-7092.2016.05.22(EconLit) (刊登日：2016/8)

(8).Jung-Bin Su*. (2015). ‘How candlestick features affect the performance of volatility forecasts: Evidence from the stock market’, TheEuropean Journal of Finance, 21(6), 486-506. DOI:10.1080/1351847X.2013.850440. (SSCI)(刊登日：2015/3)

(9).Jung-Bin Su*. (2015). ‘Value-at-risk estimates of the stock indices in developed and emerging markets including the spillover effects of currency market’, Economic Modelling, 46, 204-224. DOI:10.1016/j.econmod.2014.12.022. (SSCI) (刊登日：2015/4)

(10).Jung-Bin Su*. (2014). ‘The interrelation of stock markets in China, Taiwan and Hong Kong and their constructional portfolio’s value-at-risk estimate’, Journal of Risk Model Validation, 8(4), 69-127. DOI: 10.21314/JRMV.2014.130(SSCI) (刊登日：2014/12)

(11).Jung-Bin Su*. (2014). ‘Empirical analysis of long memory, leverage, and distribution effects for stock market risk estimates’, TheNorth American Journal of Economics and Finance, 30, 1-39. DOI:10.1016/j.najef.2014.07.003. (SSCI) (Leading Article) (刊登日：2014/9)

(12).Jung-Bin Su*, Ming-Chih Lee, Chien-Liang Chiu. (2014). ‘Why does skewness and the fat-tail effect influence value-at-risk estimates? Evidence from alternative capital markets’, International Review of Economics & Finance, 31, 59–85.DOI: 10.1016/j.iref.2013.12.001. (SSCI) (刊登日：2014/4)

(13).Jung-Bin Su*. (2014). ‘How to mitigate the impact of inappropriate distributional settings when the parametric value-at-risk approach is used?’, Quantitative Finance, 14(2), 305-325. DOI:10.1080/14697688.2012.738934.(SSCI)(刊登日：2014/2)

(14).Cheng-Few Lee, Jung-Bin Su*.(2012). ‘Alternative statistical distributions for estimating Value-at-Risk: theory and evidence’,Review of Quantitative Finance and Accounting, 39(3), 309-331. DOI: 10.1007/s11156-011-0256-x.(刊登日：2012/9)

(15).Jung-Bin Su*, Jui-Cheng Hung. (2011). ‘Empirical analysis of jump dynamics, heavy-tails and skewness on value-at-risk estimation’, Economic Modelling,28(3), 1117-1130. DOI:10.1016/j.econmod.2010.11.016(SSCI) (刊登日：2011/5)

(16).Wan-Hsiu Cheng*, Jung-Bin Su, Yi-Pin Tzou. (2009). ‘Value-at-Risk Forecasts in Gold Market under Oil Shocks’, Middle Eastern Finance and Economics, 4, 48-64. (EconLit) (刊登日：2009/9)

(17).Ming-Chih Lee, Jung-Bin Su*, Hung-Chun Liu. (2008). ‘Value-at-Risk in U.S. Stock Indices with Skewed Generalized Error Distribution’, Applied Financial Economics Letters, 4, 425－431. DOI:10.1080/17446540701765274 (EconLit) (刊登日：2008/9)

注：姓名右上角标注为*代表为通讯作者。

专书论文：

(1).Cheng-Few Lee, Jung-Bin Su*.(2015). ‘Value-at-Risk Estimation via a Semi-Parametric Approach: Evidence from the Stock Markets’, Handbook of Financial Econometric and Statistics, Chapter 51, pp 1399-1430. ISBN: 978-1-4614-7749-5. DOI:10.1007/978-1-4614-7750-1_51. 出版商:Springer (刊登日：2015/7)

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五、学术兼职

曾担任国际学术期刊评审如下:

Quantitative Finance (SSCI), Economic Modelling (SSCI), International Review of Economics & Finance (SSCI), Applied Economics (SSCI), Emerging Markets Finance and Trade (SSCI), International Journal of Finance and Economics (SSCI), Scandinavian Actuarial Journal (SSCI), Journal of Forecasting (SSCI), The European Journal of Finance (SSCI), Energy Economics(SSCI), European Accounting Review (SSCI), Statistics (SCI), Iranian Journal of Science and Technology, Transactions A: Science (SCI), Review of Quantitative Finance and Accounting (FLI), Review of Pacific Basin Financial Markets and Policies (FLI, EconLit), Asia-Pacific Journal of Risk and Insurance (EconLit), Journal of Time Series Econometrics (EconLit)

六、学术网站连结

https://publons.com/researcher/1213239/jung-bin-su/publications/

https://www.researchgate.net/profile/Jung_Bin_Su

https://www.mendeley.com/profiles/jung-bin-su

https://www.growkudos.com/profiles/214608

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