何曉緯 Ho, Hsiao-Wei

研究室： 延平技術大樓 1006室

電子郵件： mokyho@mail.ntou.edu.tw, mokyho@gmail.com

連絡電話： 02-24622192 ext. 3005

學歷 (Education)

- 國立中央大學財務金融所博士 (2006/09 ～ 2013/01)
- 國立政治大學統計學研究所碩士 (1999/09 ～ 2002/06)
- 國立政治大學應用數學系學士 (1995/09 ～ 1999/06)

經歷（Working Experience）

- 國立臺灣海洋大學海洋經營管理學士學位學程助理教授 (2019/08 ～ 迄今)
- 實踐大學財務金融學系助理教授 (2013/08 ～ 2019/07)
  - * 兼任教務處入學服務中心主任 (2016/08 ～ 2018/07)
  - * 兼任研究發展處學術推廣組組長 (2014/02 ～ 2016/07)
- 國立中央大學財務金融所博士後研究 (2013/02 ～ 2013/07)
- 國立中央大學財務金融系兼任講師 (2011/08 ～ 2012/07)

研究領域 (Research Areas)

- 財務工程、資產訂價、衍生性商品評價及應用

教授課程 (Teaching Subjects)

- 財務管理、投資學、統計學、微積分

著作目錄 (Refereed Journal Publications)

(A) 期刊論文 (Journal Publications)

- **Hsiao-Wei Ho**, Ming-Long Liu, and Yu-Ting Tseng, 2019, Valuation of Reverse Mortgages Using Stochastic Programming Models, *Journal of Financial Studies*, 27, 61-88 (TSSCI).
- 蕭育仁, 李其峰, **何曉緯**, 2018, 青少年金融知識程度對其金融行為的影響, *管理學報*, 35, 221-240 (TSSCI).
- Chuang-Chang Chang, Ruey-Jenn Ho, and **Hsiao-Wei Ho**, 2017, A General Framework for the Valuation of Loan Guarantee Contracts: Plain Vanilla Option Structures vs. Barrier Option Structures, *Journal of Management*, 34, 231-255 (TSSCI, 2018 管理學報論文獎年度最佳論文, 2020 第十屆聯電經營管理論文獎傑出獎).
- Darren Ho and **Hsiao-Wei Ho**, 2017, The Impact of Local Low-Cost Entrants on Full Service Carriers in Taiwan, *Journal of Aviation Safety and Management*, 4, 164-183.
- **Hsiao-Wei Ho**, Henry H. Huang, Yildiray Yildirim, 2014, Affine Model of Inflation-Indexed Derivatives and Inflation Risk Premium, *European Journal of Operational Research*, 235, 159–169 (SCI).
- **Hsiao-Wei Ho** and Tzu-Hsiang Liao, 2014, The Valuation of Quanto Derivatives Using Bivariate GARCH-Jump Models, *Journal of Financial Studies*, 22, 1-35 (TSSCI).
- Hsiang-Hui Chu, Kuan-Cheng Ko, Shinn-Juh Lin, and **Hsiao-Wei Ho**, 2013, Credit Rating Anomaly in Taiwan Stock Market, *Asia-Pacific Journal of Financial Studies*, 42, 403-441 (SSCI).
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Ruey-Jenn Ho, and Wei-Chang Cheng, 2013, The Valuation of Employee Reload Options with Stochastic Interest Rates, *Journal of Financial Studies*, 21, 29-61 (TSSCI).

(B) 研討會論文 (Selected Conference Presentations)

- Chuang-Chang Chang, **Hsiao-Wei Ho**, Tzu-Hsiang Liao, and Yaw-Huei Wang, The Valuation of Quanto Derivatives Using Bivariate GARCH-Jump Models, *The 27th Conference on the Theories and Practices of Securities and Financial Markets, Kaohsiung*, Taiwan, December 2019.
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Tzu-Hsiang Liao, and Yaw-Huei Wang, The Valuation of Quanto Derivatives Using Bivariate GARCH-Jump Models, *2019 FeAT Annual Conference*, Taipei, Taiwan, May 2019.
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Henry H. Huang, and Yildiray Yildirim, Simultaneous Implication of Credit Risk and Embedded Options in Lease Contracts, *American Real Estate and Urban Economics Association meeting*, Chicago, America, January 2017.
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Henry H. Huang, and Yildiray Yildirim, Simultaneous Implication of Credit Risk and Embedded Options in Lease Contracts, *2016 Chinese Statistical Association and National Chengchi University Joint Statistical Meetings*, Taipei, Taiwan, December 2016.
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Henry H. Huang, and Yildiray Yildirim, Pricing Adjustable-Rate Real Estate Lease Contracts with Embedded Options and Credit Risk, *2013 中部財金學術聯盟暨第十屆兩岸金融市場發展研討會*, 台中, 2013.
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Henry H. Huang, and Ting-Pin Wu, Valuation of the Inflation Rate Guarantee Embedded in Defined Contribution Pension Plans, *2013 International Conference of Taiwan Finance Association*, Yunlin, Taiwan, May 2013.
- Kuan-Cheng Ko, Shinn-Juh Lin, Hsiang-Hui Chu, and **Hsiao-Wei Ho**, Credit Rating Anomaly in Taiwan Stock Market, *2012 KFA-TFA Joint Conference in Finance*, Seoul, Korea, September 2012.

- Kuan-Cheng Ko, Shinn-Juh Lin, Hsiang-Hui Chu, and **Hsiao-Wei Ho**, Credit Rating Anomaly in Taiwan Stock Market, *Asian Finance Association and Taiwan Finance Association Joint International Conference*, Taipei, Taiwan, July 2012.
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Tzu-Hsiang Liao, and Yaw-Huei Wang, The Valuation of Quanto Derivatives Using a Bivariate GARCH-Jump Model, *2011 Korea Finance Association and Taiwan Finance Association, Taipei, Taiwan,* September 2011.
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Henry H. Huang, and Yildiray Yildirim, Pricing Adjustable-Rate Real Estate Lease Contracts with Embedded Options and Credit Risk, *2011 Taiwan Finance Association Annual Meeting*, Kaohsiung, Taiwan, May 2011.
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Ruey-Jenn Ho, and Wei-Chang Cheng, The Valuation of Employee Reload Options with Stochastic Interest Rates, *2011 Conference of Quantitative Finance*, Hsinchu, Taiwan, January 2011.

(C) 審查中論文 (Papers under Review and Revision)

- Chuang-Chang Chang, **Hsiao-Wei Ho**, Henry H. Huang, and Yildiray Yildirim, 2020, Simultaneous Implication of Credit Risk and Embedded Options in Lease Contracts, revised and resubmitted to *Real Estate Economics* (SSCI).

(D) 進行中論文/計劃 (Working Papers/Projects)

- Chuang-Chang Chang, **Hsiao-Wei Ho**, Henry H. Huang, and Ting-Pin Wu, 2020, Valuation of the Inflation Rate Guarantee Embedded in Defined Contribution Pension Plans.

(E) 專書及論文 (Books and Book Chapters)

- **何曉緯**，2013，租賃契約與退休計劃之評價研究，博士論文，國立中央大學財務金融所 (指導教授：張傳章教授、黃泓人教授)。
- **何曉緯**，2002，模糊中位數及其在財金與經濟分析之應用，碩士論文，國立政治大學統計學研究所 (指導教授：吳柏林教授、鄭宇庭教授)。

科技部計畫 (Ministry of Science and Technology Grants)

- 計畫名稱：不同 GARCH 類型之模型於評價匯率連動衍生性商品之表現分析 編號 107-2410-H-158 -002 -，2018/08 ~ 2019/07，計畫主持人。

產學合作計劃 (Industrial Research Projects)

- 計畫名稱：107 年華東臺商子女學校暑期返臺授課活動(合作單位：華東臺商子女學校、教育部、陸委會)，2018/07，計畫主持人。
- 計畫名稱：106 年華東臺商子女學校暑期返臺授課活動(合作單位：華東臺商子女學校、教育部、陸委會)，2017/07，計畫主持人。
- 計畫名稱：106 年上海台商子女學校暑期返臺授課活動(合作單位：上海台商子女學校、教育部、陸委會)，2017/06，計畫主持人。
- 計畫名稱：105 年華東臺商子女學校暑期返臺授課活動(合作單位：華東臺商子女學校、教育部、陸委會)，2016/07，共同主持人。
- 計畫名稱：105 年上海台商子女學校暑期返臺授課活動(合作單位：上海台商子女學校、教育部、陸委會)，2016/06，共同主持人。

榮譽獎項 (Awards and Honors)

- 2020 第十屆聯電經營管理論文獎傑出獎
- 2018 管理學報論文獎年度最佳論文
- 實踐大學 105、106 學年度傑出教學獎
- 實踐大學 104 學年度教學卓越計畫彈性薪資獎勵
- 實踐大學 103、105 學年度優良導師
- 國科會 99 學年度「獎勵人文與社會科學領域博士候選人撰寫博士論文」獎