Lee, Yuan-Ming (李源明)

Department of Finance Southern Taiwan University of Science and Technology

No. 1, Nan-Tai Street, Yungkang Dist., Tainan City 71005, Taiwan

Office T0928

& 886-6-2533131ext 8128

886-6-3010006

Iym0436@stust.edu.tw



Education

- PhD, International Economics, National Chung Cheng University, 2006/7
- Master, International Economics, National Chung Cheng University, 1996/7

Area of Specialty

• International Economics, Econometric of Finance, stock market, Economics Growth

Academic Experience

- Associate Professor,, Department of Finance, Southern Taiwan University of Science and Technology, 2012/8 to present
- Assistant Professor,, Department of Finance, Southern Taiwan University of Science and Technology, 2009/8 to 2012/7
- Assistant Professor, Department of Finance, Di-wan College of Management, 2006/8 to 2009/7

Journal Papers

- Lee, Y.M. and K. M. Wang (2023) "Can the narrow and broad money supply gap be used as an investment indicator for the stock market?" The Singapore Economic Review, https://doi.org/10.1142/S0217590823410011
- 2. Wang, K.M. and Y.M. Lee, (2023) "Are life insurance futures a safe haven during COVID-19?" Financial Innovation, 9:13,1-27.
- 3. Wang, K.M. and Y.M. Lee, (2022) "Is gold a safe haven for exchange rate risks? An empirical study of major currency countries," Journal of Multinational Financial Management, 63(C). 100705, 1~15.
- 4. Wang, K.M., T. T.-B. Nguyen and Y.M. Lee, (2021), "Is gold a safe haven for the dynamic risk of foreign exchange?" Future Business Journal, 7:56, 1-17.
- 5. Lee, Y. M., Chang J. and J.H. Lin(2019)"Re-examining Fisher Hypothesis and Fama Proxy Hypothesis with Data from OECD and non–OECD Countries,"Journal of STUST: Social Science Editon 4(1), 15-31.

Conference Papers

- 1. Lee, Y-M and C-H Chang(2021), "In the ruling party attribute differences, does it have a different impact on share price return of Taiwan's solar industry?"2021 The Conference on Business Management Decisions and Practice, Tainan, Taiwan. (in Chinese)
- 2. Lee, Y-M and J-H Lin (2019), "A study on the correlation between exchange rate and overall economic factors-empirical for Taiwan data" 2019 S.T.U.S.T. International Conference on Finance, Accounting, and Management Decisions, Tainan, Taiwan. (in Chinese),

Dissertation

• Lee, Yuan-Ming (2006) "The analysis of the relationship between stock returns (volatility) and economic growth (volatility)," Ph.D. Dissertation, National Chung Cheng University

Books

• Lee Yuan-Ming and Wang Kuan-Min (2016). CH14: Could the Stock Return be a Leading Indicator of the Economic Growth in the Depression? Analysis Based on Nonlinear Dynamic

Panel Model, Nonlinear Systems - Design, Analysis, Estimation and Control, Dr. Dongbin Lee (Ed.), InTech. (ISBN 978-953-51-2714-7.) (Published: October 19, 2016)

Professional Certifications

- 1. Insurance Agency (TAIWAN), 2002, No: 01181
- 2. Certified Securities Investment Analyst (CSIA)(TAIWAN),2000, NO:0479
- 3. Certified Securities Specialist (CSS)(TAIWAN), 1990, No:05522

Professional Experience

• The first Commercial bank (Taiwan), 1997/01 to 2002/05

Grants

- 1. National Science Council, No: NSC 101-2410-H-218-005-, "Re-examine Fama's proxy hypothesis: application of the threshold dynamic panel data model," 2012/08~2013/07.
- 2. National Science Council, No: NSC97-2410-H-434-002-, "The analysis of the relationship between Sunshine effect and stock returns," 2008/08 ~ 2009/07.