

Lee, Yuan-Ming (李源明)

Department of Finance
Southern Taiwan University of Science and
Technology
No. 1, Nan-Tai Street, Yung Kang Dist., Tainan City
71005, Taiwan

Office T0928
☎ 886-6-2533131ext 8128
🏠 886-6-3010006
✉ lym0436@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

Publications

Journal Papers

1. 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.
2. Lee, Jia Jan, Y.M. Lee and Sheng Ju Huang (2018) "Dynamic relationships among tourist arrivals, crime rate, and macroeconomics variables in Taiwan," Asia Pacific Journal of Tourism Research, 23(9), 896-906
3. Wang, K.M. and Y.M. Lee, (2018) "The impacts of life insurance asymmetricly on health expenditure and economic growth: dynamic panel threshold approach," Economic Research-Ekonomska Istrazivanja, 31(1), 440-460.
4. Wang, K.M., Y.M. Lee, Chia-Liang Lin, and Yu-Chu Tsai (2018 February) "The effects of health shocks on life insurance consumption, economic growth, and health expenditure: A dynamic time and space analysis," Sustainable Cities and Society 37, 34-56.
5. Lee, Y.M. and K. M. Wang (2017) "How do Economic Growth Asymmetry and Inflation Expectations Affect Fisher hypothesis and Fama's Proxy Hypothesis," Quantitative Finance and Economic, 1(4), 428-453.
6. Wang, K.M. and Y.M. Lee, (2016 June) "Hedging exchange rate risk in the gold market: A panel data analysis," Journal of Multinational Financial Management, 35, 1-23.
7. Lee, Yuan-Ming and, Kuan-Min Wang (2015) "Dynamic heterogeneous panel analysis of the correlation between stock prices and exchange rate," Economic Research-Ekonomska Istrazivanja, 28(1), 749-772.

Conference Papers

1. Lee, Yuan-Ming and Jung-Hsuan Lin (2019), "A study on the correlation between Lee 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),
2. Wang, Kuan-Min and Yuan-Ming Lee (2016) "The impacts of income health shocks on life-insurance consumption, economic growth, and health expenditure-Dynamic time and space

analysis" The 2016 annual meeting and Conference of Taiwan risk and the insurance academic society · Taipei, Taiwan ° (in Chinese)

3. Wang, Kuan-Min, Yuan-Ming Lee and Thanh-Binh Nguyen Thi (2015), "Gold as an Exchange Rate Hedge in Major Gold Producing, Gold Consuming, and Key Currency Countries," The 2015 Conference of theory and Practice development of Account, Taichung, 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.

Entrusted Practical Projects

Honors and Awards

Patents