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Department of Finance  
Southern Taiwan University of Science and Technology  
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<b>Highest Degree Earned and Year</b>	Ph.D. (2006/07)
<b>Teaching Subjects</b>	<u>Master</u> <ul style="list-style-type: none"><li>➤ Econometric</li><li>➤ Time Series Analysis</li></ul> <u>Undergraduate</u> <ul style="list-style-type: none"><li>➤ Principle of Econometrics</li><li>➤ Practices of Bank</li><li>➤ Industrial Analysis</li></ul>
<b>Participating Faculty/Supporting Faculty</b>	Participating Faculty
<b>SA/PA/ SP/IP</b>	SA
<b>Five-Year Summary of Development Activities Supporting SA/PA/ SP /IP Status during 2013/08/01—2018/07/31</b>	Published at least 6 peer-reviewed journal articles and 3 peer-reviewed conference articles

Required Signature

Teacher	Chair of Dept. Teacher Evaluation Committee	Chair of College Teacher Evaluation Committee

## ***Yuan-Ming Lee (李源明)***

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### **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, 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
2. Wang, K.M. and **Y.M. Lee**, (2018) "The impacts of life insurance asymmetrically on health expenditure and economic growth: dynamic panel threshold approach," *Economic Research-Ekonomska Istrazivanja*, 31(1), 440-460.
3. 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.

4. **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.
5. 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.
6. **Lee, Yuan-Ming** and, Kuan-Min Wang (2015) "Dynamic heterogeneous panel analysis of the correlation between stock prices and exchange rate," *Economic Research-Ekonomska Istraživanja*, 28(1), 749-772.

### **Conference Papers:**

1. Wang, Kuan-Min and **Yuan-Ming Lee** (2016)"The impacts of life insurance asymmetrically on health expenditure and economic growth: dynamic panel threshold approach " The 2016 annual meeting and Conference of Taiwan risk and the insurance academic society, Taipei, Taiwan. (in Chinese)
2. 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)
3. Wang, Kuan-Min and **Yuan-Ming Lee** (2014)"Does Insurance Market Development Enhance or Suppress the Contribution of Healthcare Expenditure to Economic Growth? " The 2014 annual meeting and Conference of Taiwan risk and the insurance academic society, Taichung, Taiwan. (in Chinese)
4. **Lee, Yuan-Ming**(2013)"The re-examination of Fama's the proxy hypothesis: An application using the threshold dynamic panel data model with finite cross-sectional data," The 2013 Annual Conference of Taiwan Economic Association, Taipei, 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

### **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.

### **Professional Certifications**

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

### **Professional Experience**

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