



僑光科技大學
Overseas Chinese University



承先啓後 · 開創新局 Create A New Era From Our Past Glory.

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最 高 學 歷	學位	學校	科系所
	博士	國立中正大學	國際經濟學研究所

專長任教	經濟, 計量, 時間序列分析
研究領域	經濟, 財務計量, 時間序列分析

經 歷	機構	職位	任職期間
	僑光科技大學財務金融系	教授且兼任商學與管理學院院長	自 2012/08
	僑光科技大學財務金融系	教授兼系主任	自 2011/02 至 2012/07
	僑光科技大學財務金融系	副教授兼系主任	自 2007/08 至 2011/01

證 照	發照機關	證照名稱	證照字號
	FPAT 財團法人臺灣理財顧問認證協會	CFP 理財規劃專業課程師資證明書	
	財團法人台灣金融研訓院	CFP 第六科-全方位理財規劃第 51 期修畢 40 小時課程證明	(105)金證模六字第 051013 號

A. 期刊論文

1. Kuan-Min Wang*, Yuan-Ming Lee (2016, Mar). Hedging Exchange Rate Risk in the Gold Market: A Panel Data Analysis . *Journal of Multinational Financial Management*(NSC B+). MOST 104-2410-H-2410-001. 本人為第一作者、通訊作者。
2. Hung-Cheng Lai, Kuan-Min Wang* (2015, Dec). Trading Behavior of Institutional Investors and Stock Index Futures Returns in Taiwan. *Journal of Behavioral Finance*, 16(4), 311 - 326. (SSCI). 本人為通訊作者. (NSC B+).
3. Yuan-Ming Lee & Kuan-Min Wang* (2015, Oct). Dynamic heterogeneous panel Analysis of the correlation between stock prices and exchange rates. *Economic Research-Ekonomska Istraživanja*, 28(1), 749-772 . (SSCI). NSC 102-2410-H-240-001. 本人為通訊作者。
4. Hung-Cheng Lai, Kuan-Min Wang* (2014, May). Relationship between the Trading Behavior of Three Institutional Investors and Taiwan Stock Index Futures Returns. *Economic Modelling*, 41, 156-165.. (SSCI). 本人為通訊作者。
5. Kuan-Min Wang, Thanh-Binh Nguyen Thi (2013, Apr). Did China avoid the ‘Asian flu’? The contagion effect test with dynamic correlation coefficients. *Quantitative Finance*, 13(3), 471–481. (SSCI). 本人為第一作者、通訊作者. 2011 Impact Factor: 0.735 5-Year Impact Factor: 0.920 Ranking: 46/86 (Business, Finance), 168/320 (Economics) and 28/45 (Social Sciences, Mathematical Methods) 管理一學門財務領域國際期刊分級 A-.
6. Kuan-Min Wang (2013). CAN GOLD EFFECTIVELY HEDGE RISKS OF EXCHANGE RATE?. *Journal of Business Economics and Management*, 14(5), 833–851. (SSCI, 33/116 Business category and 55/332 in Economics category). 本人為第一作者、通訊作者. 2012 Impact Factor - 1.881 (33/116 Business category and 55/332 in Economics category).
7. Kuan-Min Wang (2013). interest rate pass-through and illiquidity shocks in the US. *Journal of Economic Policy Reform*, 16(2), 198-217.. (SSCI). 本人為第一作者、通訊作者. 2012 Impact Factor 0.511, Journal Citation Reports.
8. Kuan-Min Wang (2013). Did Vietnam stock market avoid the “contagion risk” from China and the U.S.? The contagion effect test with dynamic correlation coefficients. *Quality and Quantity*, 47, 2143-2161. (SSCI). NSC 99-2014-H-240-001. 本人為第一作者、通訊作者。
9. Kuan-Min Wang (2013). The relationship between carbon dioxide emissions and economic growth: Quantile panel-type analysis. *Quality and Quantity*, 47:1337–1366. (SSCI). 本人為第一作者、通訊作者。
10. Kuan-Min Wang*, Yuan-Ming Lee, Thanh-Binh Nguyen Thi (2013). DOES GOLD ACT AS INFLATION HEDGE IN THE USA AND JAPAN?. *TRANSFORMATIONS IN BUSINESS & ECONOMICS*, 12(2), 20-43. (SSCI). 本人為第一作者、通訊作者. ISI Journal Citation Reports (Impact Factors):2010 (1.67) .
11. Kuan-Min Wang, Hung-Cheng Lai (2013). Which Global Stock Indices Trigger Stronger Contagion Risk in the Vietnamese Stock Market? Evidence Using a Bivariate Analysis. *PANOECONOMICUS*, 4, 473-497. (SSCI). 本人為第一作者、通訊作者。
12. Yuan-Ming Lee, Kuan-Min Wang* (2012, Apr). Capital Mobility and Current Account Imbalance: Nonlinear Threshold Vector Autoregression Approach. *International Interactions: Empirical and Theoretical Research in International Relations*, 38,182–217. (SSCI). 本人為通訊作者. 2013 Thomson Reuters, 2012 Journal Citations ReportR ranks International Interactions 20th out of 82 in

the International Relations (social science) category with an Impact Factor of 1.188.

13. Yuan-Ming Lee and Kuan-Min Wang* (2012, Feb). Searching for a better proxy for business cycles: with supports using US data. *Applied Economics*, 44(11) 1433–1442. (SSCI, 223/320 (Economics)). 本人為通訊作者. 2011 Impact Factor: 0.459 5-Year Impact Factor: 0.771 Ranking: 223/320 (Economics) .
14. Kuan-Min Wang* (2012). Modelling the nonlinear relationship between CO2 emissions from oil and economic growth. *Economic Modelling*, 29 (2012) 1537–1547. (SSCI). 本人為第一作者、通訊作者. Impact Factor: 0.557 5-Year Impact Factor: 0.699.
15. Chia-Liang Lin and Kuan-Min Wang* (2011, Aug). Predicting the bankruptcy risk of Taiwanese OTC corporations. *Journal of Chinese Economic and Business Studies*, 9(3), 301-316. (econlit). 本人為通訊作者.
16. Chih-Chuan Yeh, Kuan-Min Wang* and Yu-Bo Suen (2011, Jun). A quantile framework for analysing the links between inflation uncertainty and inflation dynamics across countries. *Applied Economics* , 43, 2593–2602. (SSCI). 本人為通訊作者. 2011 Impact Factor: 0.459 5-Year Impact Factor: 0.771 Ranking:223/320 (Economics) .
17. T. Thanh-Binh Nguyen and Kuan-Min Wang* (2011, May). Causality between housing returns, inflation and economic growth with endogenous breaks. *Journal of Chinese Economics and Business Studies*, 8(1), 95 — 115. (econlit).本人為通訊作者.
18. Kuan-Min Wang (2011). Health care expenditure and economic growth: Quantile panel-type analysis. *Economic Modelling* , 28, 1536–1549. (SSCI). 本人為第一作者、通訊作者. Impact Factor: 0.557 5-Year Impact Factor: 0.699 .
19. Kuan-Min Wang* and Yuan-Ming Lee (2011). The yen for gold. *Resources Policy* , 36(1), 39–48. (SSCI). 本人為第一作者、通訊作者. Impact Factor:0.971 5-Year Impact Factor: 1.478.
20. Kuan-Min Wang*, Yuan-Ming Lee, and Thanh-Binh Nguyen Thi (2011). Time and Place Where Gold Acts as an Inflation Hedge: An Application of Long-run and Short-run Threshold Model. *Economic Modelling* , 28 期, p.806–819. (SSCI).本人為第一作者、通訊作者. Impact Factor: 0.557 5-Year Impact Factor: 0.699.
21. Yuan-Ming Lee, and Kuan-Min Wang* (2011). The effectiveness of the sunshine effect in Taiwan's stock market before and after the 1997 financial crisis.*Economic Modelling* , 28 (2011) 710–727. (SSCI). NSC 97-2410-H-434-002. 本人為通訊作者. Impact Factor: 0.557 5-Year Impact Factor: 0.699.
22. Kuan-Min Wang* (2010, Oct). Monetary Policy Impulses and Retail Interest Rate Pass-Through in Asian Banking Markets. *Asian Economic Journal*, 24(3),253–287.. (SSCI, 302/333 (Economics)). NSC 96-2416-H-240-007. 本人為第一作者、通訊作者. Impact Factor: 0.211 ISI Journal Citation Reports c Ranking:2012: 302/333 (Economics) .
23. Yuan-Ming Lee; Kuan-Min Wang* (2010, --). Finance, investment and growth: nonlinear time series evidence from 10 Asian economies. *Applied Economics Letters*, 17(5), 495 — 501. (SSCI).
24. Chin-Piao Yeh, Kuan-Min Wang*, Kuang-Cheng Chai (2010). Measuring the Efficiency of Securities Companies by Corporate Governance in a Financial Holding and Non- Financial Holding System. *Expert Systems with Applications* ,36,39–48. (SCI). 本人為通訊作者. Impact Factor: 1.854 5-Year Impact Factor:2.339.

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26. Kuan-Min Wang* and Thanh-Binh Nguyen Thi (2010). Asymmetric passthrough and risk of interest rate: an empirical exploration of Taiwan and Hong Kong. *Applied Economics*, 42, 659–670. (SSCI, 223/320 (Economics)). 本人為第一作者、通訊作者。 2011 Impact Factor: 0.459 5-Year Impact Factor: 0.771 Ranking: 223/320 (Economics) .
27. Kuan-Min Wang* and Yuan-Ming Lee (2009, --). Market Volatility and Retail Interest Rate Pass-Through. *Economic Modelling*, 26 p.1270–1282. (SSCI). NSC 96-2416-H-240-007.
28. Kuan-Min Wang* and Yuan-Ming Lee (2009). A measure of marketing price transmission in the rice market of Taiwan. *Proceedings of Rijeka Faculty of Economics, Journal of Economics and Business* , Vol. 27 • sv. 2, P.311-326.(SSCI). 本人為第一作者、通訊作者。
29. Kuan-Min Wang, Yuan-Ming Lee and Thanh-Binh Nguyen Thi (2009). BUSINESS-CYCLE ASYMMETRY AND CAUSALITY BETWEEN FOREIGN DIRECT INVESTMENT AND FIXED CAPITAL FORMATION. *Amfiteatru Economic* , Special Number 3, 698-721. (SSCI). 本人為第一作者、通訊作者。
30. 李源明(Yuan-Ming Lee);黃柏農(Bwo-Nung Huang);王冠閔(Kuan-Min Wang)(2009). Is the Relationship between Stock Returns and Economic Growth Disappearing? A Cross-Sectional Analysis. *交大管理學報*, 29(2),163-199.(TSSCI). 本人為通訊作者。
31. Yuan-Ming Lee, Kuan-Min Wang* and Thanh-Binh Nguyen Thi (2008, Dec). Modified CDR: A Common-Use Proxy for Business Cycle to the Asymmetric Causality between the Stock Returns and Economic Growth. *International Journal of Business and Economics(EconLit).*, 7(2), p.101-124. (其它).
32. Wen-Shwo Fang*, Kuan-Min Wang and Thanh-Binh T. Nguyen (2008, Jun). Is Real Estate Really an Inflation Hedge? Evidence from Taiwan. *Asian Economic Journal*, Vol. 22 No. 2, 209–224. (SSCI).
33. Kuan-Min Wang*, Yuan-Ming Lee, and T.T.Binh, Nguyen, (2008, Mar). Asymmetric Inflation Hedge of Housing Return: A Non-linear Vector Error Correction Approach. *International Real Estate Review-Asian Real Estate Society (AsRES)*, Vol. 11 No. 1: pp. 65 - 82. (Asian).
34. 王冠閔*, 李源明, 李建強 (2012 年)。台灣總體經濟變數與房價報酬之間是否存在不對稱的因果關係?。 *經濟與管理論叢*, 8(1), 25-57。(econlit)。本人為第一作者、通訊作者。
35. 李源明、黃柏農、王冠閔 (2009 年 11 月)。當期景氣衰退指標可否作為門檻變數? 樣本外預測檢定之應用。 *經濟研究*, 45(2), p.189-235。(TSSCI)。本人為通訊作者。
36. 王冠閔、李源明、李建強* (2009 年)。青蔥價格與消費者物價指數的因果關係分析: 門檻向量自我迴歸模型之應用。 *農業與經濟*, 42 (2009), 63-102。(TSSCI)。本人為第一作者。
37. 李源明、黃柏農、王冠閔* (2008 年 12 月)。股價與產出波動不對稱的外溢效應。 *財務金融學刊(TSSCI)*, Vol.16 No. 4, p.167-211。(TSSCI)。

B. 研討會論文

1. Ming-Che Wu*, Kuan-Min Wang, and Yuan-Ming Lee (2008, Jul). The returns and risk for Taiwan's Real Estate Investment Trust-EGRARCH-M model. The 13th Asian Real Estate Society(AsRES) Annual Meeting and International Conference, Shanghai China..

2. Kuan-Min Wang (2008, --). interest rate pass-through mechanism and illiquidity shocks in the U.S. 2008 年總體經濟計量模型研討會, 中央研究院經濟研究所。
3. Kuan-Min Wang (2008, --). interest rate pass-through mechanism and illiquidity shocks in the U.S. 2008 年總體經濟計量模型研討會, 中央研究院經濟研究所。
4. Yuan-Ming Lee, Kuan-Min Wang* (2008, --). Whether Gold Could Serve as an Effective Exchange Rate Hedge against U.S. Dollar Depreciation?. 台灣風險與保險學會第二屆年會暨國際學術研討會, 國立高雄第一科技大學。
5. 王冠閔 (2015 年 12 月)。保險市場因子如何影響國際健康支出及國民所得的因果關係、衝擊反應關係、以及風險分散效果。2015 台灣風險與保險學會年會暨國際學術研討會, 政治大學商學院, 台北。科技部: 103-2410-H-240-001。本人為第一作者、通訊作者。
6. 王冠閔, 李源明 (2014 年 12 月)。保險市場發展是增進或壓抑健康支出對經濟成長的貢獻?。2014 台灣風險與保險學會年會暨國際學術研討會, 台中, 逢甲大學。科技部: 102-2410-H-240-001。本人為第一作者、通訊作者。
7. 王冠閔, 李源明* (2012 年 12 月)。黃金是否可以作為當地貨幣匯率貶值的有效避險工具? 多國資料分析。台灣經濟學會, 台灣效率與生產力學會暨第 13 屆全國實證經濟學研討會, 國立中央大學管理學院二館。本人為第一作者。
8. 王冠閔 (2011 年 12 月)。Who bring more contagion risk to Vietnam stock market?. 台灣風險與保險學會第五屆年會暨國際學術研討會, 台北, 實踐大學風險管理與保險學系。本人為第一作者、通訊作者。
9. 李源明*、王冠閔 (2010 年 10 月)。在蕭條與復甦期間, 重新探討股價報酬與經濟成長之間的關係: 非線性動態追蹤資料模型之應用。台灣經濟學會 2010 年年會, 台北, 台大農經系。
10. 李源明*、王冠閔 (2009 年 12 月)。陽光效應對股票報酬與波動的不對稱影響-以台灣股市為例。台灣經濟學會 2009 年年會, 台北, 東吳大學城區部。
11. 王冠閔*、李源明、吳書慧 (2009 年 05 月)。灣上市保險公司股票報酬之異質性風險特性與經營績效衡量: 6 因子 EGARCH-M 模型之應用。2009 第三屆管理學術與實務研討會, 台中, 僑光技術學院。
12. Kuan-Min Wang* (2009 年 03 月)。Effects of the US dollar depreciation shock on the US current account deficit。2009 International Conference on Business Expertise and Ethic, 台中, 僑光技術學院。本人為第一作者、通訊作者。
13. 王冠閔*、李源明、黃柏農 (2009 年--月)。預期、非預期貨幣政策的衝擊與不對稱的利率轉嫁。第十屆全國實證經濟學論文研討會, 嘉義, 中正大學管理學院。
14. Yuan-Ming Lee*, Kuan-Min Wang (2008 年--月)。經濟成長的非對稱性是否改變了資本移動與經常帳失衡的因果關係?。台灣經濟學會 2008 年年會, 台北, 東吳大學城區部。

C. 專書

1. Yuan-Ming Lee and Kuan Min Wang*. Could the stock return be a leading indicator of the economic growth in the depression and recovery periods?. *Systems and Control of Nonlinear Equations* (ISBN: ISBN 978-953-51-4714-5). Janeza Trdine 9, 51000 Rijeka, Croatia: InTech - open science, open minds. Dec, 2015. (Accepted). Book Citation Index - IP & Science - Thomson Reuters.