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**專長1** 投資組合與金融市場

**專長2** 時間系列方法

## 教師研究成果資料明細

### 研究計畫

1. 臧仕維 國科會 2011.07.1 ~2012.02.28

非常態分配假設之GARCH模型在匯率風險值之應用－以Generalized Hyperbolic分配為例

### SCI、SSCI、A&HCI、EI、TSSCI期刊論文

1. 臧仕維(Tzang, Shyh-Weir) ,2010-09, (已刊登)

中山管理評論/Sun Yat-Sen Management Review 18卷3期:677頁~719頁  
考慮破產成本與不同代理目標下的公司破產機率與相關成本分析

### 非SCI、SSCI、A&HCI、EI、TSSCI...等具審查機制論文

1. 臧仕維(Tzang, Shyh-Weir)\* ,2011-04, (已刊登)

International review of economics and finance 20卷2期:312頁~324頁

Do liquidity and sampling methods matter in constructing volatility indices? Empirical evidence from Taiwan

2. 臧仕維(Tzang, Shyh-Weir)、洪志興(Chih-Hsing Hung)、徐守德(David So-De Shyu) ,2009-04, (已刊登)

International Research Journal of Finance and Economics 26卷期:21頁~33頁

The Efficacy of Model-Based Volatility Forecasting: Empirical Evidence in Taiwan

3. 洪志興(Chih-Hsing Hung)、臧仕維(Tzang, Shyh-Weir)、徐守德(David So-De Shyu) ,2009-05, (已刊登)

International Research Journal of Finance and Economics 27卷期:192頁~202頁

Forecasting efficiency of implied volatility and the intraday high-low price range in Taiwan stock market

4. 臧仕維(Tzang, Shyh-Weir) ,2012-06, (已刊登)

International review of economics and finance 24卷期:8頁~25頁

Implementing Option Pricing Models When Asset Returns Follow an Autoregressive Moving Average Process

### 研討會論文

1. 臧仕維(Tzang, Shyh-Weir)、王昭文(Chou-Wen Wang) 2008.12.6  
~2008.12.6

Systematic Risk in GARCH Option Pricing: A Theoretical and Empirical Perspective  
Third International Conference on Asia-Pacific Financial Markets (CAFM)

2. 臧仕維(Tzang, Shyh-Weir)、臧仕維(Tzang, Shyh-Weir) 2009.01.9

~2009.01.10

Price Information of Options and the Construction of Volatility Index: An Empirical Evidence of Taiwan  
MDIS2009 International Conference on Market Development and Investment Strategies

3. 臧仕維(Tzang, Shyh-Weir)、臧仕維(Tzang, Shyh-Weir)

2011.05.27~2011.05.28

Enhanced Index Fund Performance Analysis by Multi-factor Alpha Model: Evidence from Taiwan

2011 台灣財務金融學會年會暨財務金融學術論文研討會

4. 臧仕維(Tzang, Shyh-Weir)、臧仕維(Tzang, Shyh-Weir) 2011.07.4

~2011.07.6

Modeling the Mortgage of Prepayment Penalties  
International Symposium on Finance and Accounting