

107 學年度碩士/碩專班論文

| 論文名稱 | 學生 | 指導教授 |
|---|-----|---------|
| 日圓期貨市場中的投機和避險交易：投資人情緒的角色 Speculative and hedging trading in the currency JPY futures market: The role of investor sentiment | 張○寶 | 李修全 |
| 台灣美容保健產業電子商務行為分析 Analysis of E-commerce Behavior in the Taiwan BeautyCare Industry | 李○諺 | 黃建森 |
| 台灣上市櫃公司現金減資對股價之影響 The Effect of Capital Reduction by Returning Cash on Stock Price for Listed Companies in Taiwan | 李○儒 | 何祖平 |
| 台灣不同產業之上市櫃公司現金增資對於股價之影響 The Influences about raising money of difference Taiwanese industries | 陳○安 | 何祖平 |
| 企業社會責任對企業績效及股票報酬之影響 The Influence of Corporate Social Responsibility on Firm Performance and Stock Return | 劉○ | 張幸惠 |
| 內部控制與銀行經營績效關聯性之分析-以本國銀行為例 A Study of the Internal Control on Firm Performance : Evidence form Taiwanese Banking Industry | 黃○琪 | 張幸惠 |
| 台灣股市MAX溢酬與市場波動之關聯性 The Correlation Between MAX Premium and Market Volatility in Taiwan Stock Market | 粘○穎 | 王子湄 |
| 臺灣期貨市場推出盤後交易制度之研究 A Study of After-Hours Trading System in Taiwan's Futures Market | 呂○霖 | 王佑鈞 |
| 台灣股市隔夜報酬與日內報酬相關性之研究 The Study on Correlation between Overnight and Intraday Returns for Taiwan stock market | 林○ | 許智翔 |
| 我國電子支付業營運之研討-以美中日為例 Comparison of American, Chinese and Japanese E-Payment industries | 劉○紳 | 李儀坤/黃國誠 |
| 金融科技對傳統銀行之影響與因應策略-以歐、美、日為借鏡 The impact of FinTech and Adaptive Strategy for Conventional Commercial banks: Lessons from the Europe, America and Japan | 高○婷 | 李儀坤/黃國誠 |
| 債券信用價差的行為 The Behavior of Bond Credit Spread | 顏○均 | 吳曼華 |

| | | |
|---|-----|---------|
| 銀行操作衍生性金融商品之風險分析 The Risk Effects of Derivatives Usages on Commercial Banks | 周○毅 | 高慈敏 |
| 避險基金指數之財務槓桿估計 The Financial Leverage Estimation for Hedge Funds Indices | 陳○ | 高慈敏 |
| 投資者定錨與債券市場報酬預測：拗折迴歸模型之應用 Psychological anchors and bond return predictability: Application of the regression kink model | 林○毅 | 李修全 |
| 同業股價變動訊息對公司投資決策的影響 The Impact of Peer Stock Price Changes on Company Investment Decisions | 朱○崑 | 何祖平/盧陽正 |
| 同產業公司對自身公司海外投資決策之影響 Peer effects on Foreign investment: Taiwan semiconductors industry | 高○茵 | 何祖平/盧陽正 |
| 市場不確定性、投資人關注度與股債關係 Market uncertainty, Investor attention and Stock-bond return relationship | 李○皓 | 李修全 |
| 民眾對長照2.0、商業長照險的需求與長照制度未來發展之研究 The Research on the demand for long-term care 2.0 and for long-term care private insurance, and on the future development of long-term care policy | 蕭○文 | 蔡英哲 |
| 銀行業APP使用者分析-以元大銀行為例 Analysis of Banking APP Users - A Case Study of Yuanta Bank | 姚○雅 | 黃新福 |
| 台灣股市樂透特性、賣空活動與股票報酬之關聯性 The correlation between short selling and stock return among lottery-like stocks in Taiwan stock market | 卞○ | 王子湄 |
| 台灣股市月營收宣告、樂透需求與MAX效應之關聯性 The study of monthly revenue announcement, lottery demand and MAX effect in Taiwan stock market | 蘇○華 | 王子湄 |
| 臺灣信用合作社制度之研究-以德日制度為借鑑 Research on Taiwan Credit Cooperative System: Taking the German-Japanese system as a reference | 林○榮 | 李儀坤/李忠榮 |
| 信合社及改制商銀經營績效之實證分析-兼論信合社發展挑戰與因應 An Empirical Performance Assessment of Credit Cooperatives and Restructured into Commercial Banks: Also on the Challenges of Credit Cooperatives Development and Solutions | 周○甫 | 王銓/李忠榮 |
| 台灣上市櫃公司財務危機預警模型之建構與融資銀行RAROC之評估 Constructing Financial Distress Early Warning Model of Listed Firms in Taiwan, and Evaluating the RAROC of Financing Banks | 陳○軒 | 杜玉振 |

| | | |
|--|-----|---------|
| <p>人民幣、AH股價指數與利率間因果關係之研究 The Causality among RMB, AH Premium Index and Interest rate</p> | 陳○暉 | 何祖平 |
| <p>資訊不確定性、石油股票波動連結程度與股債關係 Information uncertainty, volatility connectedness of oil stocks, and stock-bond return relation</p> | 陳○晴 | 李修全/簡正儀 |
| <p>廠商結構、廠商行為與績效之探討-以台灣Tesla概念股為例 A discussion on the industry-manufacturer structure, the manufacturer conduct and the industry-manufacturer performance: with the Tesla stock in Taiwan as an example</p> | 吳○ | 李進生/廖麗娟 |
| <p>體驗行銷、知覺價值與支付方式對智慧型無人商店採用意願之研究 Effects of Experiential Marketing, Perception Value and Payment on Adoption of Unmanned Store</p> | 李○龍 | 陳綉里 |
| <p>黃金礦業、原油、英鎊、標普500、全球能源與VIX指數之連動效果 The linkage effect between gold mining industries, crude oil, Pound Sterling, Standard & Poor 500, global energy and VIX Index</p> | 張○華 | 李昀寰 |
| <p>黃金、白銀、石油、黃豆、美元指數及波動率指數關聯性之研究 The Study of the relationship among Gold, Silver, oil, soybean, US Dollar Index and Volatility Index</p> | 朱○慧 | 李昀寰 |
| <p>六大工業國間股價指數與ETF之研究 The Study on the stock index and ETF of Group of Six</p> | 王○元 | 李昀寰 |
| <p>台灣上市與櫃買中心產業指數之連動性研究 A Study on the Correlation between the Sector Index of TWSE and TPEX</p> | 李○瑄 | 李昀寰 |