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個人簡介

陳珮芬教授，任職於國立中山大學中國與亞太區域研究所。研究重點以金融科技實證研究、全球金融市場，與總體經濟相關議題為主軸。取得國際經濟學博士學位後，至今擔任教學與研究工作十餘年，擅長跨國經濟數據分析，喜歡研究各國總體經濟與金融市場之異同。

工作經歷

- ▶ 國立中山大學中國與亞太區域研究所專任教授 (2017 迄今)
- ▶ 立陶宛維爾紐斯大學訪問學者(Jun.~Sep., 2024)
- ▶ 南區雙語教育區域資源中心顧問教師 (2023 迄今)
- ▶ 大陸委員會經濟情勢觀察專家撰稿 (2023)
- ▶ 泰國清邁大學經濟學院博士班兼任教授 (2007 - 迄今)
- ▶ 中華金融科技產業促進會理事 (2023 迄今)
- ▶ 美國亞歷桑納大學訪問學者 (Aug.~Sep., 2023)
- ▶ 美國德州大學聖安東尼奧分校訪問學者 (2017 -2018)
- ▶ 國立暨南國際大學國際企業學系系主任 (2014 - 2017)
- ▶ 國立暨南國際大學國際企業學系專任助理教授、副教授、教授 (2007 -2017)

最高學歷

國立中正大學國際經濟博士

研究專長

金融科技、總體經濟分析、跨國銀行業績分析、國際金融市場

研究表現

在 RePEc 發布的全球經濟學家排名中，於亞洲地區居前 11% (2024 年 1 月)。擔任科技部專題研究計劃初審審查委員、科技部大專生研究計劃審查委員、教育部計劃審查委員。為二十餘種中英文國際期刊擔任審稿人。

學術著作

A. 期刊論文

1. Vo Thai, H.C., Hong-Hue, T.H., **Chen, P.F.**, Tran, M.L. (2023), Unraveling the influence of human capital and stakeholder engagement on corporate digital responsibility: Implications for firm performance in Southeast Asia enterprises. *Corporate Social Responsibility and Environmental Management*. (Accepted) (SSCI, IF: 9.8)
2. Lo*, S., Tran, M.L., **Chen, P.F.**, Vo Thai, H.C. (2023), Personal determinants of early-stage strategic entrepreneurship: an empirical comparison of Vietnam and Taiwan. *International Journal of Emerging Markets*, (Accepted) (SSCI, IF: 2.7) ISSN: 1746-8809.
3. Lee, C.C., **Chen*, P.F.**, Chu, P.J. (2023), Green recovery through financial inclusion of mobile payment: A study of low- and middle-income Asian countries. *Economic Analysis and Policy*, 77, 729-747. (SSCI, IF: 6.5). <https://doi.org/10.1016/j.eap.2022.12.012>
4. Hung, Y.S., Lee, C., **Chen*, P.F.** (2022), China's monetary policy and global stock markets: A new cointegration approach with smoothing structural changes. *Economic Analysis and Policy*, 76, 643–666. (SSCI, IF: 6.5). <https://doi.org/10.1016/j.eap.2022.09.008>
5. Luo, K., Liu, Y., **Chen*, P.F.**, Zeng, M. (2022), Assessing the impact of digital economy on green development efficiency in the Yangtze River Economic Belt. *Energy Economics*, 112, Article 106127. (SSCI, IF: 7.042). Ranking: 12/376 (Economics). <https://doi.org/10.1016/j.eneco.2022.106127>
6. **Chen*, P.F.**, Lo, S., Tang, H.Y. (2022), What if borrowers stop paying their loans? Investors' rates of return on a peer-to-peer lending platform. *International Review of Economics and Finance*, 77, 359-377. (SSCI, IF: 2.522). Ranking: 52/110 (Business, Finance); 126/376 (Economics). <https://doi.org/10.1016/j.iref.2021.10.011>
7. Lee, C.C., **Chen*, P.F.**, Zeng, J.H. (2020), Bank income diversification, asset correlation and systemic risk. *South African Journal of Economics*, 88(1), 71-89. (SSCI, IF: 2.136, MOST 105-2410-H-260-003). Ranking: 166/376 (Economics). <http://doi.org/10.1111/saje.12235>
8. **Chen, P.F.**, Lin, C.W., Lee, C.C. (2019), Financial crises, globalization, and insurer performance: Some international evidence. *North American Journal of Economics and Finance*, 48, 835-856. (SSCI, IF: 2.772, MOST 105-2410 -H-260 -003). Ranking: 46/110 (Business, Finance); 106/376 (Economics). <http://doi.org/10.1016/j.najef.2018.08.015>
9. **Chen, P.F.**, Lee, C.C., Zeng, J.H. (2019), Economic policy uncertainty and firm investment: evidence from the U.S. market. *Applied Economics*, 51(31), 3423-3435. (SSCI, IF: 1.835, NSC 102-2410-H-260-002). Ranking: 198/376 (Economics). <http://doi.org/10.1080/00036846.2019.1581909>
10. **Chen, P.F.**, Zeng, J.H., Lee, C.C. (2018), Renminbi exchange rate assessment and competitors' exports: New perspective. *China Economic Review*, 50, 187-205. (SSCI, MOST 103-2410-H-260-001, IF:4.227). Ranking: 57/376 (Economics). <http://doi.org/10.1016/j.chieco.2018.03.009>
11. **Chen, P.F.**, Lee, C.C., Lee, C.C., Huang, J.X. (2016), A Dynamic Analysis of Exchange Rate Exposure: The Impact of China's Renminbi. *The World Economy*, 39(1), 132-157. (SSCI, NSC 101-2410-H-260-008, IF: 1.450). Ranking: 83/110 (Business, Finance); 250/376 (Economics); 63/95 (International Relations). <http://doi.org/10.1111/twec.12365>
12. **Chen, P.F.** (2016), U.S. Fiscal Sustainability and the Causality Relationship between

- Government Expenditures and Revenues: A New Approach Based on Quantile Cointegration. *Fiscal Studies*, 37(2), 301-320. (SSCI, IF: 1.261, NSC 98-2410-H- 260-021). Ranking: 86/110 (Business, Finance); 268/376 (Economics). <http://doi.org/10.1111/j.1475-5890.2015.12053>
13. **Chen, P.F.**, Zeng, J.H. (2015), The wealth effect and consumers' sentiment: Evidence from theoretical and empirical analyses. *管理學報*, 32(1), 69-84. [TSSCI].
<http://doi.org/10.6504/JOM.2015.32.01.04>
14. Chien, M.S., **Chen P.F.**, Hu, T.C. (2015). House Price Diffusion and Cross-Border House Price Dynamics in the Greater China Economic Area. *Journal of Housing Studies 住宅學報*, 24(2), 1-26. [TSSCI]
15. **Chen, P.F.**, Zeng, J.H., Lee, C.C. (2015), Monetary policy and the diversification – profitability linkage in banking: evidence from emerging market economies. *South African Journal of Economics*, 83(4), 576-597. (SSCI, IF: 2.136). Ranking: 166/376 (Economics).
<http://doi.org/10.1111/saje.12070>
16. **Chen, P.F.**, Zeng, J.H. (2014), Asymmetric effects of households' financial participation on banking diversification. *Journal of Financial Stability*, 13, 18-29. (SSCI, IF: 3.727, NSC 102-2410-H-260-002). Ranking: 24/110 (Business, Finance); 73/376 (Economics).
<http://doi.org/10.1016/j.jfs.2014.02.001>
17. **Chen, P.F.**, Zeng, J.H. (2014), The impact of noise trader sentiment on the housing market. *管理學報*, 31(3), 245-262. [TSSCI]. <http://doi.org/10.6504/JOM.2014.31.03.04>
18. Chen, M.P., **Chen, P.F.**, Lee, C.C. (2014), Frontier stock market integration and the global financial crisis. *North American Journal of Economics and Finance*, 29, 84-103. (SSCI, IF: 2.772). Ranking: 46/110 (Business, Finance); 106/376 (Economics).
<http://doi.org/10.1016/j.najef.2014.05.004>
19. **Chen, P.F.**, Zeng, J.H., Lee, C.C. (2014), The relationship between spot and futures oil prices: Do structural breaks matter? *Energy Economics*, 43, 206-217. (SSCI, IF: 7.042). Ranking: 12/376 (Economics). <http://doi.org/10.1016/j.eneco.2014.03.006>
20. **Chen, P.F.**, Lee, C.C., Chiu, Y.B. (2013), The nexus between defense expenditure and economic growth: New global evidence. *Economic Modelling*, 36(1), 474-483. (SSCI, IF: 3.127, NSC 96-2415-H-260-006). Ranking: 89/376 (Economics).
<http://doi.org/10.1016/j.econmod.2013.10.019>
21. Hsieh, M.F., **Chen, P.F.**, Lee, C.C., Yang, S.J. (2013), How does diversification impact bank stability? The role of globalization, regulations, and governance environments. *Asia-Pacific Journal of Financial Studies*, 42(5), 813-844. (SSCI, IF: 1.113, NSC100-2410 -H-260-027). Ranking: 93/110 (Business, Finance). <http://doi.org/10.1111/ajfs.12032>
22. Chen, M.P., **Chen, P.F.** (2013), Asymmetric effects of investor sentiment on industry stock returns: Panel data evidence. *Emerging Markets Review*, 14, 35-54. (SSCI, IF: 4.073, NSC 99-2410-H -260 -021). Ranking: 18/110 (Business, Finance); 63/376 (Economics).
<http://doi.org/10.1016/j.ememar.2012.11.001>
23. **Chen, P.F.**, Liu, P.C. (2013), Bank ownership, performance, and the politics: Evidence from

- Taiwan. *Economic Modelling*, 37, 578-585. (SSCI, MOST 100-2410-H-260-027, IF: 3.127). Ranking: 89/376 (Economics). <http://doi.org/10.1016/j.econmod.2012.12.006>
24. **Chen, P.F.**, Lee, C.C., Lee, C.F. (2012), How does the development of the life insurance market affect economic growth? Some international evidence. *Journal of International Development*, 24, 865-893. (SSCI, MOST 97-2410-H-260-003, IF: 1.821). Ranking: 29/42 (Development Studies). <http://doi.org/10.1002/jid.1765>
25. Lee, C.C., Chang, C.P., **Chen, P.F.** (2012), Further evidence on property–casualty insurance premiums: Do multiple breaks and country characteristics matter? *Japan and the World Economy*, 24, 215-226. (SSCI, IF: 1.206). Ranking: 276/376 (Economics). <http://doi.org/10.1016/j.japwor.2012.01.007>
26. **Chen, P.F.**, Chien, M.S., Lee, C. C. (2011), Dynamic modelling of regional house price diffusion in Taiwan. *Journal of Housing Economics*, 20, 315-332. (SSCI, IF: 1.705). Ranking: 219/376 (Economics); 35/43 (Urban Studies). <http://doi.org/10.1016/j.jhe.2011.09.002>
27. Welle-Strand, A., **Chen, P.F.** and Ball, Graeme (2011), The Taiwanese economic “Miracle” continuing? *East Asia*, 28 (4), 329-350. <https://doi.org/10.1007/s12140-011-9151-2>
28. Wu, J.L., **Chen, P.F.** and Lee, C.N. (2009), Purchasing power parity, productivity differentials and non-linearity. *The Manchester School*, 77:3, 271-287. (SSCI, IF: 1.200). Ranking: 277/376 (Economics). <https://doi.org/10.1111/j.1467-9957.2009.02097.x>
29. **Chen, P.F.** and Lee, C.C. (2008), Nonlinear adjustments in deviations from the law of one price for wholesale hog prices. *Agricultural Economics*, 39, 123-134. (SSCI, IF: 2.585). Ranking: 9/21(Agricultural Economics & Policy); 123/376 (Economics). <https://doi.org/10.1111/j.1574-0862.2008.00320.x>
30. Lee, C.C., Chang, C. P. and **Chen, P.F.** (2008), Energy-income causality in OECD countries revisited: The key role of capital stock. *Energy Economics*, 30:5, 2359-2373. (SSCI, IF: 7.042). Ranking: 12/376 (Economics). <https://doi.org/10.1016/j.eneco.2008.01.005>
31. Lee, C.C., Chang, C. P. and **Chen, P.F.** (2008), Money demand function vs. monetary integration: Revisiting panel cointegration among GCC countries. *Mathematics and Computers in Simulation*, 79:1, 85-93. (SCI, IF: 2.463). Ranking: 66/111 (Computer Science, Interdisciplinary Applications); 42/108 (Computer Science, Software Engineering); 45/265 (Mathematics, Applied). <https://doi.org/10.1016/j.matcom.2007.10.003>
32. Lee, C.C., Chang, C.P. and **Chen, P.F.** (2008), Do CO2 emission levels converge among 21 OECD countries? New evidence from unit root structural break tests. *Applied Economics Letters*, 15(7), 551-556. (SSCI, IF: 1.157). Ranking: 282/376 (Economics). <https://doi.org/10.1080/13504850500426236>
33. Lee, C.C., **Chen, P.F.** and Wong, S.Y. (2008), Asymmetry in Stock Returns and Output Growth. *International Research Journal of Finance and Economics*, 14, 34-50.
34. Wu, J.L. and **Chen, P.F.** (2008), A revisit on dissecting the PPP puzzle: Evidence from a nonlinear approach. *Economic Modelling*, 25:4, 684-695. (SSCI, IF: 3.127). Ranking: 89/376 (Economics). <https://doi.org/10.1016/j.econmod.2007.10.011>
35. Lee, C.C., **Chen, P.F.** and Chang, C.P. (2007), Testing linearity in a cointegrating STR model for the money demand function: International evidence from G-7 countries. *Mathematics and Computers in Simulation*, 76, 293-302. (SCI, IF: 2.463). Ranking: 66/111 (Computer Science, Interdisciplinary Applications); 42/108 (Computer Science, Software Engineering); 45/265

(Mathematics, Applied).

36. **Chen, P.F.** and Lee, C.C. (2007), Is energy consumption per capita broken stationary? New evidence from regional-based panels. *Energy Policy*, 35:6, 3526-3540. (SSCI, IF: 6.142). Ranking: 18/376 (Economics); 32/114 (Energy & Fuels); 41/274 (Environmental Sciences); 14/125 (Environmental Studies). <https://doi.org/10.1016/j.enpol.2006.12.027>
37. 李建強, 張佩鈴, 陳珮芬, (2006), 台灣毛豬市場批發價格的非線性模型分析. 農業經濟半年刊, 80 期, 59-95. [TSSCI] (in Mandarin)
38. Wu, J.L. and Chen, P.F. (2006), Price indices and non-linear mean-reversion of real exchange rates. *Southern Economic Journal*, 73 (2), 461-471. (SSCI, IF: 1.596). Ranking: 228/376 (Economics). <https://doi.org/10.2307/20111901>

B. 專題計畫 (擔任主持人)

1. 2024, The effects of "Geopolitics - Climate Change" dual risks on the energy transition: An international investigation. (NSTC 113-2410-H-110-106)
2. 2022, Mobil Payment, Financial Inclusion, and Entrepreneurship: Evidence from Emerging Economies (MOST 111-2410-H-110-051)
3. 2019, International transmissions of China's monetary policy – What does Google search tell us? (MOST 108-2410-H-110-048)
4. 2018, Assessing Residential House Prices in Taipei: Evidence from Mega Data Set. (MOST - 107-2410-H-110-063).
5. 2016, Banks Connectedness, Diversification, and Systemic Risk: Global Evidence (MOST 105-2410 -H-260 -003)
6. 2016, Participatory cross-cultural education toward East Asia. (Co-principal Investigator and Corresponding Person). Feb. 2016 ~ Jan. 2017. Project granted by Ministry of Education (MOE, 教育部).
7. 2015, The establishment project of financial investment decision center. Sub-program of NCNU Principal Development Plans (Co-principal Investigator). Dec. 2015 ~ Sep. 2016. Project granted by MOE (教育部).
8. 2014, Renminbi real exchange rate and China's Trade Flows. (MOST 103-2410-H-260 -001)
9. 2013, Firm Investment, Bank Competition, and Monetary Policy Transmission Mechanism. (NSC 102 – 2410 – H - 260 - 002)
10. 2012, The Misalignments of Renminbi and Other Asian Currencies: The Application of Time Varying Cointegration. (NSC 101 - 2410 - H - 260 - 008)
11. 2011, The effects of diversification on bank performance and risk: International evidence. (NSC 100 - 2410 - H - 260 - 027)
12. 2010, Electronic Trading System and the Dynamics of Crude Oil Spot and Futures Prices. (NSC 99 – 2410 – H – 260 -061)
13. 2009, Nonlinear Adjustments of Government Budget Deficits: A Smooth Transition Approach and Multinational Evidence. (NSC 98 – 2410 – H – 260 -021)

14. 2008, Insurance market and economic growth: An international analysis. (NSC 97-2410-H-260-003)
15. 2007, Causal Relationship among Income, Defense Expenditures and Economic Growth. (NSC 96-2415-H-260-006)