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學歷 (Education)

- 國立中央大學財務金融所博士
- 國立政治大學統計學研究所碩士
- 國立政治大學應用數學系學士

經歷 (Working Experience)

- 國立臺灣海洋大學海洋經營管理學士學位學程助理教授 (現職)
- 實踐大學財務金融學系助理教授
    - * 實踐大學入學服務中心主任
    - * 實踐大學研究發展處學術推廣組組長
- 國立中央大學財務金融所博士後研究
- 國立中央大學財務金融系兼任講師

研究領域 (Research Areas)

- 財務工程、衍生性商品評價及應用

教授課程 (Teaching Subjects)

- 財務管理、投資學、統計學、微積分

著作目錄 (Refereed Journal Publications)

(A) 期刊論文 (Journal Publications)

- Yang, Zheng, Henry Hongren Huang, and **Hsiao-Wei Ho**, 2025, Hacked and Paying up: The Impact of Cyber-Attacks on Payout Policy, *Applied Economics Letters*, September, 1-8. doi:10.1080/13504851.2025.2566886 (SSCI, corresponding author).
- 楊正, 盧佳琪, 林芷岑, **何曉緯**, 2025, 分期分級董事會制度與公司股價暴跌風險, *管理學報*, 42, 367-399 (TSSCI, corresponding author).
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Henry H. Huang, and Yildiray Yildirim, 2024, A Reduced-Form Model for Lease Contract Valuation with Embedded Options, *Review of Quantitative Finance and Accounting*, 62, 841–864 (ESCI, corresponding author).
- **Hsiao-Wei Ho**, Yu-Jen Hsiao, Wen-Chi Lo, and Nien-Tzu Yang, 2023, Momentum Investing and A Tale of Intraday and Overnight Returns: Evidence from Taiwan, *Pacific-Basin Finance Journal*, 82, 102151 (SSCI, first author).
- Chaonan Lin, **Hsiao-Wei Ho**, and Kuan-Cheng Ko, 2023, Shorting Flows and Return Predictability in Taiwan, *Pacific-Basin Finance Journal*, 77, 101816 (SSCI).
- **Hsiao-Wei Ho**, Ming-Long Liu, and Yu-Ting Tseng, 2019, Valuation of Reverse Mortgages Using Stochastic Programming Models, *Journal of Financial Studies*, 27, 61-88 (TSSCI, first author , corresponding author).
- 蕭育仁, 李其峰, **何曉緯**, 2018, 青少年金融知識程度對其金融行為的影響, *管理學報*, 35, 221-240 (TSSCI).
- Chuang-Chang Chang, Ruey-Jenn Ho, and **Hsiao-Wei Ho**, 2017, A General Framework for the Valuation of Loan Guarantee Contracts: Plain Vanilla Option Structures vs. Barrier Option Structures, *Journal of Management*, 34, 231-255 (TSSCI, 2017 管理學報論文獎年度最佳論文, 2020 第十屆聯電經營管理論文獎傑出獎).

- Darren Ho and **Hsiao-Wei Ho**, 2017, The Impact of Local Low-Cost Entrants on Full Service Carriers in Taiwan, *Journal of Aviation Safety and Management*, 4, 164-183.
- **Hsiao-Wei Ho**, Henry H. Huang, Yildiray Yildirim, 2014, Affine Model of Inflation-Indexed Derivatives and Inflation Risk Premium, *European Journal of Operational Research*, 235, 159–169 (SCIE, first author).
- **Hsiao-Wei Ho** and Tzu-Hsiang Liao, 2014, The Valuation of Quanto Derivatives Using Bivariate GARCH-Jump Models, *Journal of Financial Studies*, 22, 1-35 (TSSCI, first author , corresponding author).
- Hsiang-Hui Chu, Kuan-Cheng Ko, Shinn-Juh Lin, and **Hsiao-Wei Ho**, 2013, Credit Rating Anomaly in Taiwan Stock Market, *Asia-Pacific Journal of Financial Studies*, 42, 403-441 (SSCI).
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Ruey-Jenn Ho, and Wei-Chang Cheng, 2013, The Valuation of Employee Reload Options with Stochastic Interest Rates, *Journal of Financial Studies*, 21, 29-61 (TSSCI, corresponding author).

(B) 研討會論文 (Selected Conference Presentations)

- Yi-Chen Tai, **Hsiao-Wei Ho**, Henry H. Huang, Anh-Tuan Le, Association between Cyberattacks and Financial Statement Comparability, *2023 International Conference for Financial Engineering Association of Taiwan*, Taoyuan, Taiwan, June 2023.
- Yi-Chen Tai, **Hsiao-Wei Ho**, Henry H. Huang, Anh-Tuan Le, Association between Cyberattacks and Financial Statement Comparability, *2023 International Conference of Taiwan Finance Association*, Taichung, Taiwan, June 2023.
- **Hsiao-Wei Ho**, Yu-Jen Hsiao, Wen-Chi Lo, and Nien-Tzu Yang, Momentum Investing and A Tale of Intraday and Overnight Returns: Evidence from Taiwan, *2022 Joint Annual Meeting and International Conference of Risk, Insurance, and Financial Engineering*, Taichung, Taiwan, December 2022.

- Chuang-Chang Chang, **Hsiao-Wei Ho**, Henry H. Huang, and Yildiray Yildirim, A Reduced-Form Model for Lease Contract Valuation with Embedded Options, *中華民國住宅學會2021年會暨學術研討會*, 台北, January 2022 (中華民國住宅學會2021年會暨學術研討會傑出論文獎).
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Henry H. Huang, and Ting-Pin Wu, Valuation of the Inflation Rate Guarantee Embedded in Defined Contribution Pension Plans, *2021 期貨學術與實務交流研討會*, 台北, December 2021.
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Tzu-Hsiang Liao, and Yaw-Huei Wang, The Valuation of Quanto Derivatives Using Bivariate GARCH-Jump Models, *2020 期貨學術與實務交流研討會*, 台北, December 2020.
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Tzu-Hsiang Liao, and Yaw-Huei Wang, The Valuation of Quanto Derivatives Using Bivariate GARCH-Jump Models, *The 27th Conference on the Theories and Practices of Securities and Financial Markets*, Kaohsiung, Taiwan, December 2019.
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Tzu-Hsiang Liao, and Yaw-Huei Wang, The Valuation of Quanto Derivatives Using Bivariate GARCH-Jump Models, *2019 FeAT Annual Conference*, Taipei, Taiwan, May 2019.
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Henry H. Huang, and Yildiray Yildirim, Simultaneous Implication of Credit Risk and Embedded Options in Lease Contracts, *American Real Estate and Urban Economics Association meeting*, Chicago, America, January 2017.
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Henry H. Huang, and Yildiray Yildirim, Simultaneous Implication of Credit Risk and Embedded Options in Lease Contracts, *2016 Chinese Statistical Association and National Chengchi University Joint Statistical Meetings*, Taipei, Taiwan, December 2016.
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Henry H. Huang, and Yildiray Yildirim, Pricing Adjustable-Rate Real Estate Lease Contracts with Embedded Options and Credit Risk, *2013 中部財金學術聯盟暨第十屆兩岸金融市場發展研討會*,

Taichung, April 2013.

- Chuang-Chang Chang, **Hsiao-Wei Ho**, Henry H. Huang, and Ting-Pin Wu, Valuation of the Inflation Rate Guarantee Embedded in Defined Contribution Pension Plans, *2013 International Conference of Taiwan Finance Association*, Yunlin, Taiwan, May 2013.
- Kuan-Cheng Ko, Shinn-Juh Lin, Hsiang-Hui Chu, and **Hsiao-Wei Ho**, Credit Rating Anomaly in Taiwan Stock Market, *2012 KFA-TFA Joint Conference in Finance*, Seoul, Korea, September 2012.
- Kuan-Cheng Ko, Shinn-Juh Lin, Hsiang-Hui Chu, and **Hsiao-Wei Ho**, Credit Rating Anomaly in Taiwan Stock Market, *Asian Finance Association and Taiwan Finance Association Joint International Conference*, Taipei, Taiwan, July 2012.
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Tzu-Hsiang Liao, and Yaw-Huei Wang, The Valuation of Quanto Derivatives Using a Bivariate GARCH-Jump Model, *2011 Korea Finance Association and Taiwan Finance Association, Taipei, Taiwan,* September 2011.
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Henry H. Huang, and Yildiray Yildirim, Pricing Adjustable-Rate Real Estate Lease Contracts with Embedded Options and Credit Risk, *2011 Taiwan Finance Association Annual Meeting*, Kaohsiung, Taiwan, May 2011.
- Chuang-Chang Chang, **Hsiao-Wei Ho**, Ruey-Jenn Ho, and Wei-Chang Cheng, The Valuation of Employee Reload Options with Stochastic Interest Rates, *2011 Conference of Quantitative Finance*, Hsinchu, Taiwan, January 2011.

(C) 審查中論文 (Papers under Review and Revision)

- Anh-Tuan Le, Henry H. Huang, **Hsiao-Wei Ho**, and Yi-Chen Tai, 2025, Cyberattacks and Financial Statement Comparability, submitted to *Journal of Business Finance and Accounting*.
- Anh-Tuan Le, Henry H. Huang, **Hsiao-Wei Ho**, and Ming Chung, 2025, Stag-

gered Board and Financial Statement Comparability, submitted to *Journal of Accounting and Public Policy*.

(D) 進行中論文/計劃 (Working Papers/Projects)

- Chuang-Chang Chang, **Hsiao-Wei Ho**, Henry H. Huang, and Ting-Pin Wu, 2025, Valuation of the Inflation Rate Guarantee Embedded in Defined Contribution Pension Plans.

(E) 專書及論文 (Books and Book Chapters)

- **何曉緯**，2013，租賃契約與退休計劃之評價研究，博士論文，國立中央大學財務金融所 (指導教授：張傳章教授、黃泓人教授)。
- **何曉緯**，2002，模糊中位數及其在財金與經濟分析之應用，碩士論文，國立政治大學統計學研究所 (指導教授：吳柏林教授、鄭宇庭教授)。

國科會計畫 (National Science Council Grants)

- 計畫名稱：航運市場運價指數、衍生性商品、及避險策略之研究，編號 113-2410-H-019-004-，2024/08/01~2025/07/31，計畫主持人。
- 計畫名稱：以整數線性規劃模型檢測選擇權市場之無套利原則，編號 112-2410-H-019-022-，2023/08/01~2024/07/31，計畫主持人。
- 計畫名稱：不同 GARCH 類型之模型於評價匯率連動衍生性商品之表現分析編號 107-2410-H-158-002-，2018/08/01 ~ 2019/07/31，計畫主持人。
- 計劃名稱: The Illiquidity Impacts and the Feedback Effects on Asset Prices and Option Valuations, 博士論文獎 – 國科會獎勵博士候選人撰寫博士論文, NSC 99-2420-H-008-004-DR, 2010/08/01 ~ 2011/07/31 (計劃主持人).

產學合作計劃 (Industrial Research Projects)

- 計畫名稱：海運公司進行運費價格避險之策略研究，2023/06/15 – 2023/12/15，計畫主持人。
- 計畫名稱：107 年華東臺商子女學校暑期返臺授課活動(合作單位：華東臺商子女學校、教育部、陸委會)，2018/07，計畫主持人。
- 計畫名稱：勞動部勞動力發展署補助大專校院辦理就業學程計畫：數位金融財富管理就業學程計畫，2018/07/01 – 2019/08/31，協同主持人。
- 計畫名稱：106 年華東臺商子女學校暑期返臺授課活動(合作單位：華東臺商子女學校、教育部、陸委會)，2017/07，計畫主持人。
- 計畫名稱：106 年上海台商子女學校暑期返臺授課活動(合作單位：上海台商子女學校、教育部、陸委會)，2017/06，計畫主持人。
- 計畫名稱：勞動部勞動力發展署補助大專校院辦理就業學程計畫：數位金融財富管理就業學程計畫，2017/07/01 – 2018/08/31，協同主持人。
- 計畫名稱：105 年華東臺商子女學校暑期返臺授課活動(合作單位：華東臺商子女學校、教育部、陸委會)，2016/07，共同主持人。
- 計畫名稱：105 年上海台商子女學校暑期返臺授課活動(合作單位：上海台商子女學校、教育部、陸委會)，2016/06，共同主持人。

榮譽獎項 (Awards and Honors)

- 國立臺灣海洋大學 113 學年度海運暨管理學院院級優良教師
- 國立臺灣海洋大學 113 學年度海運暨管理學院院級優良導師
- 國立臺灣海洋大學 112 學年度海運暨管理學院院級優良教師
- 國立臺灣海洋大學 111 學年度校級優良導師
- 國立臺灣海洋大學 111 學年度海運暨管理學院院級優良導師
- 中華民國住宅學會 2021 年會暨學術研討會傑出論文獎
- 2020 第十屆聯電經營管理論文獎傑出獎
- 2017 管理學報論文獎年度最佳論文

- 實踐大學 106 學年度校級傑出教學獎
- 實踐大學 105 學年度校級傑出教學獎
- 實踐大學 105 學年度校級優良導師
- 實踐大學 104 學年度教學卓越計畫彈性薪資獎勵
- 實踐大學 103 學年度校級優良導師
- 國科會 99 學年度「獎勵人文與社會科學領域博士候選人撰寫博士論文」獎

學生競賽指導

- 競賽名稱：臺灣證券交易所第十九屆「校園證券投資智慧王」全國大專院校知識競賽；2022/11/16 ~ 2022/11/18；隊員姓名：尤政皓、陳沐德、王昱升；指導老師：何曉緯老師；競賽成果：合格。
- 競賽名稱：第十六屆全國盃流通業模擬經營大賽；競賽時間：2021/12；隊伍名稱：海大 ahoy；隊員姓名：劉勇良、吳岱錡、杜佾哲；指導老師：何曉緯老師；競賽成果：優勝。
- 競賽名稱：臺灣期貨交易所大專院校模擬交易競賽；競賽時間：2021/10/18 ~ 2021/12/30；隊伍名稱：想一下隊伍名稱要甚麼；隊員姓名： 周嫚鈴、李家綺、陳沐德、朱主威、李謙辰、指導老師：何曉緯老師。
- 競賽名稱：全國大專校院 OTOP 地方特色產業故事化行銷競賽；競賽時間：2021/09；隊伍名稱：阿蓁姊帶你體驗道地馬祖繞境；隊員姓名：王乙蓁、黃柏閎、劉知樂；指導老師：何曉緯老師。
- 競賽名稱：TBSA 全國大專創新企劃競賽；競賽時間：2021/05；隊伍名稱：呆呆快遞；隊員姓名：王乙蓁、許芷寧、朱雅瑜、劉怡廷；指導老師：何曉緯老師；競賽成果：佳作。