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| 學歷   | 美國德州農工大學(TAMU)經濟學系博士  |   |
| 現職   | 教授  |   |
| 研究領域 | 貨幣銀行學、國際金融、應用時間序列分析   |   |
| 教學課程 | 經濟學、計量經濟學、貨幣銀行學   |   |
| 詳細資訊 | <a href="#">個人履歷與學術研究成果</a>   |   |

## 張瑞娟老師履歷與學術研究成果

### 主要學歷

美國德州農工大學(TAMU)經濟學系博士 (1997/09 - 2003/08)

國立清華大學經濟學系學士 (1992/09 - 1996/06)

### 主要經歷

國立嘉義大學財務金融學系教授 (2017/08 -)

國立嘉義大學財務金融學系教授兼系主任 (2020/02 - 2023/01)

國立嘉義大學應用經濟學系教授 (2014/08 - 2017/07)

國立嘉義大學應用經濟學系副教授 (2010/08 - 2014/07)

國立暨南國際大學經濟學系專任副教授 (2009/08 - 2010/07)

國立暨南國際大學經濟學系專任助理教授 (2003/08 - 2009/07)

美國德州農工大學經濟學系助教 (2002/07 - 2003/05)

美國德州農工大學經濟學系研究助理 (1999/01 - 2002/06)

國立清華大學經濟學系研究助理 (1996/08 - 1997/07)

## 期刊論文

1. **Chang, Jui-Chuan Della**, Zhi-Yuan Feng, Wen-Gine Wang\*, and Fang-Chi Tsao (2023). Effect of the Tradeoff between Compensation and Corporate Social Responsibility on Taiwanese Multinational Corporations, *Advances in Pacific Basin Business, Economics, and Finance*, 11, 267-304. [EconLit, NSC Ranking B]
2. **Chang, Jui-Chuan Della** and Kuang-Liang Chang\* (2023). The Asymmetric Impacts of International Portfolio Flows on Australian Dollar Returns, *Applied Economics Letters*, 30(4), 478-483. [SSCI]
3. Chang, Kuang-Liang and **Jui-Chuan Della Chang\*** (August 2020). Dynamic Dependence between U.S. Inbound Visits and Exchange Rate, *Journal of Hospitality and Tourism Research*, 44(6), 1035-1046. [SSCI]
4. **Chang, Jui-Chuan Della** and Kuang-Liang Chang\* (November 2018). The Asymmetric Effects of U.S. Large-Scale Asset Purchases on the Volatility of the Canadian Dollar Futures Market, *North American Journal of Economics and Finance*, 46, 15-28. [SSCI]
5. Yuniarsa, Sherlinda Octa\* and **Jui-Chuan Della Chang** (August 2016). Exploring the Relationships among Interest Rate, Exchange Rate, and Stock Market in Indonesia, *Global Journal of Business and Social Science Review*, 4(3), 42-49.
6. Chen, Ho-Chyuan, Yu-Ting Chuo, **Jui-Chuan Della Chang**, and Shih-Ti Yu\* (August 2016). Does Banking Competition Improve Industry Performance? Evidence from Taiwan, *Journal of Informatics and Data Mining*, 1(3), 1-12.
7. Chen, Chiang-Ming and **Jui-Chuan Della Chang\*** (June 2016). Business Cycle and Museum Visitors in Taiwan, *Tourism Management Perspectives*, 19, Part A, 11-15. [SSCI since 2018]
8. **Chang, Jui-Chuan Della\*** and Dennis W. Jansen (November 2014). Inflation Dynamics and the Cost Channel: The Small Open Economy Case, *Annals of Economics and Finance*, 15(2), 325-341. [SSCI]
9. **Chang, Jui-Chuan Della\*** (April 2014). Macroeconomic Importance of Gold Prices to the South African Economy, *Empirical Economics Letters*, 13(4), 391-400. [EconLit]
10. **Chang, Jui-Chuan Della\***, Chen-Jui Huang, and I-Che Chien (March 2014). Cost Channel of Monetary Policy: Financial Frictions and External Shocks, *Emerging Markets Finance and Trade*, 52(2), 138-152. [SSCI]
11. Chang, Chialin, **Jui-Chuan Della Chang\*** and Yi Wei Huang (December 2013). Dynamic Price Integration in the Global Gold Market, *North American Journal of Economics and Finance*, 26, S.1, 227-235. [SSCI]
12. **Chang, Jui-Chuan Della\*** (June 2013). Identifying the Bank Lending Channel in a Small Open Economy, *Economics Bulletin*, 33(2), 1632-1640. [EconLit]
13. **Chang, Jui-Chuan Della** and Chiang-Ming Chen\* (April 2013). Macroeconomic Fluctuation

- and Temple Visitors in Taiwan, *Annals of Tourism Research*, 41(2), 219-224. [SSCI]
14. Chang, Shun-Chiao\*, **Jui-Chuan Della Chang\*** and Tai-Hsin Huang (September 2012). Assessing Market Power in the U.S. Commercial Banking Industry under Deregulation, *Economic Modelling*, 29(5), 1558-1565. [SSCI]
  15. **Chang, Jui-Chuan\*** and Ching-Chuan Tsong (December 2010). Exchange Rate Pass-Through and Monetary Policy: A Cross-Commodity Analysis, *Emerging Markets Finance and Trade*, 46(6), 109-123. (NSC 95-2415-H-260-007) [SSCI]
  16. **張瑞娟\***、權清全、吳杰聰 (July 2010). 台灣貨幣政策與銀行信用之非對稱性效果—動態縱橫資料分析, *經濟與管理論叢*, 6(2), 229-246. [EconLit]
  17. **張瑞娟\***、權清全 (December 2009). 貨幣政策與匯率轉嫁之探討—台灣之實證分析, *應用經濟論叢*, 86(2), 37-67. [TSSCI]
  18. **Chang, Jui-Chuan\*** (June 2008). The Credit Channel of Monetary Transmission in a Small Open Economy, *International Economic Journal*, 22(2), 215-230. [EconLit]
  19. **Chang, Jui-Chuan\*** (November 2007). Financial Accelerator Effect and Macroeconomic Fluctuations, *IEEE Computer Society, Proceedings, Volume II*, 553-556. (NSC 94-2415-H-260-002) [EI]
  20. **張瑞娟\***、徐茂炫、宋旻芬 (June 2006). 台灣部門效果與貨幣傳遞機制關聯性之探討, *經濟情勢暨評論季刊*, 12(1), 106-130.
  21. **張瑞娟\***、徐茂炫、林君滢 (March 2006). 檢視台灣機電及紡織出口貿易受匯率波動影響的不對稱性—格子搜尋法虛擬變數的應用, *台灣經濟預測與政策*, 36(2), 115-140. [TSSCI]
  22. **張瑞娟\***、徐茂炫、林君滢 (November 2005). 匯率波動對出口貿易量之不對稱影響—台灣產業之實證研究, *台灣經濟論衡*, 3(11), 1-36.
  23. **Chang, Jui-Chuan Della\*** and Dennis W. Jansen (May 2005). The Effect of Monetary Policy on Bank Lending and Aggregate Output: Asymmetries from Nonlinearities in the Lending Channel, *Annals of Economics and Finance*, 6(1), 129-153. [EconLit, SSCI since 2008]
  24. 徐茂炫\*、吳健璋、**張瑞娟** (May 2005). 從租稅的累進(退)性看定額、從價與從量三稅之優劣, *財稅研究*, 37(3), 184-192.

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1. **張瑞娟**、劉展亦<sup>+</sup> (May 2022). 探討貨幣政策對銀行風險承擔的不對稱性影響—以台灣為例, 2022 年第十屆管理與決策學術暨實務研討會, 南華大學, 嘉義。(Webinar)
2. **張瑞娟**、劉展亦<sup>+</sup> (May 2022). 探討貨幣政策對銀行風險承擔的不對稱性影響—以台灣為例, 2022 TIIBS 第十一屆商學與管理學術研討會, 文化大學, 台北。(Webinar)

3. 張瑞娟、吳孟軒<sup>+</sup> (May 2022). 探討世界不確定指數與銀行信貸之關係—台灣銀行業股權結構之角色, 2022 TIIBS 第十一屆商學與管理學術研討會, 文化大學, 台北。(Webinar)
4. 張瑞娟、吳孟軒<sup>+</sup> (May 2022). 探討世界不確定指數與銀行信貸之關係—台灣銀行業股權結構之角色, 2022 中部財金學術聯盟研討會, 逢甲大學, 台中。(Webinar)
5. 王溫淨、張瑞娟、曹芳綺<sup>+</sup> (December 2021). 如何實行薪酬結構與企業社會責任以提升台灣跨國公司的獲利能力? 2021 New Futures 期貨學術與實務交流研討會, 台灣期貨交易所與工商時報於喜來登飯店舉辦, 台北。
6. 張瑞娟、王溫淨<sup>+</sup>、曹芳綺 (November 2021). 薪酬結構與企業社會責任對跨國公司獲利能力之探討: 台灣上市櫃公司的分析, presented at the 2021 Annual Conference of Taiwan Econometric Society, Webinar.
7. 張瑞娟、王溫淨、曹芳綺<sup>+</sup> (October 2021). 薪酬結構與企業社會責任對跨國公司獲利能力之探討: 台灣上市櫃公司的分析, presented at the 2021 International Conference on Business Administration-Fall Session, National Taipei University, Taipei.
8. 張瑞娟、紀曉芸<sup>+</sup> (April 2021). 法人交易與元大高股息(0056)成分股報酬率之不對稱性探討, presented at the 2021 Symposium on Global Business Operation and Management, Cheng Shiu University, Kaohsiung.
9. 張瑞娟、翟芸萱<sup>+</sup> (December 2020). 銀行資本對流動性創造和業務多元化的影響: 以台灣為例, presented at the 15th Conference on Theory and Practice of Business Internationalization, Chang Jung Christian University, Tainan.
10. 張瑞娟、李亭瑩<sup>+</sup> (December 2020). 止贖與空屋對犯罪的影響: 以台灣為實證, presented at the 15th Conference on Theory and Practice of Business Internationalization, Chang Jung Christian University, Tainan.
11. 張瑞娟<sup>+</sup> (December 2019). 台灣金融市場發展與經濟犯罪之關係, presented at the 2019 Annual Conference of Taiwan Economic Association, Fu-Jen Catholic University, Taipei.
12. Kuang-Liang Chang and **Jui-Chuan Della Chang**<sup>+</sup> (December 2018). International Portfolio Flows and Exchange Rate in the Commodity Exporting Economy, presented at the 2018 Annual Conference of Taiwan Economic Association, Chung-Hua Institution for Economic Research, Taipei.
13. **Jui-Chuan Della Chang** and Kuang-Liang Chang<sup>+</sup> (December 2017). Investigating the Dynamic Dependence between the Exchange Rate and Overseas Visits to the U.S. in a Time-Varying and State-Varying Copula Model, presented at the 11th NCTU International Finance Conference, National Chiao Tung University, Hsin-Chu.
14. Kuang-Liang Chang and **Jui-Chuan Della Chang**<sup>+</sup> (December 2017). Investigating the Dynamic Dependence between the U.S. International Tourism Demand and Exchange Rate in a Time-Varying and State-Switching Copula Model, presented at the 2017 Annual Conference of Taiwan Economic Association, National Tsing Hua University, Hsin-Chu.

15. Kuang-Liang Chang and **Jui-Chuan Della Chang**<sup>+</sup> (August 2017). The Asymmetric Effects of U.S. Large-Scale Asset Purchases on the Volatility of the Canadian Dollar Futures Market, presented at the *2017 OCU-NCYU Mini Conference on Economics and Management*, Chiayi.
16. Sherlinda Octa Yuniarsa<sup>+</sup> and **Jui-Chuan Della Chang** (September 2015). Exploring the Relationships among Interest Rate, Exchange Rate, and Stock Market in Indonesia, presented at the *2nd Global Conference on Business & Social Sciences*, Bali, Indonesia.
17. **Jui-Chuan Della Chang**<sup>+</sup> and Chih-Hsun Lin (July 2013). Do Demographic Factors Affect Maximum Potential Capacity of Local Government Debts in Taiwan? presented at the *2013 Taiwan Productivity and Efficiency Conference*, Soochow University, Taipei.
18. 張瑞娟、李柏森<sup>+</sup> (May 2013). 房價與房屋自有率對生育率的影響：以台灣為例, presented at the *2013 Financial Innovation and Enterprise Development Conference*, Kun Shan University, Tainan.
19. 張瑞娟、吳宏志<sup>+</sup> (May 2013). 台灣都市擴張與地方預算決策之研究：動態追蹤資料分析, presented at the *6th Business, Economics and Leisure Industry Research Conference*, Nanhua University, Chiayi.
20. **Jui-Chuan Della Chang**<sup>+</sup> and Dennis W. Jansen (March 2013). Inflation Dynamics and the Cost Channel: The Small Open Economy Case, presented at the *Western Economic Association International 10th Biennial Pacific Rim Conference*, Tokyo. (NSC granted)
21. **Jui-Chuan Della Chang** and Chih-Hsun Lin<sup>+</sup> (March 2013). On Measuring Indebtedness of Taiwan's Regional Government: The Stochastic Frontier Approach, presented at the *Western Economic Association International 10th Biennial Pacific Rim Conference*, Tokyo. (NSC granted)
22. 張瑞娟、洪健育<sup>+</sup> (June 2012). 全球金融失衡與預防儲蓄之探討, presented at the *2012 Central Taiwan Finance Association Annual Conference*, Asia University, Taichung.
23. 張瑞娟<sup>+</sup>、林容瑜 (January 2012). 信用管道與消費模式之探討, presented at the *2012 Conference on Behavioral Finance & International Financial Markets - Theory and Empiricism*, Shih Hsin University, Taipei.
24. **Jui-Chuan Della Chang**<sup>+</sup> (October 2011). The Nexus between Commodity Prices and Monetary Policy, presented at the *2011 (5th) Conference on Applied Economics*, National Chung Hsing University, Taichung.
25. **Jui-Chuan Della Chang**<sup>+</sup> and Tai-Kuang Ho (July 2011). Central Bank Liquidity and the Credit-Cost Channel of Monetary Policy, presented at the *Western Economic Association International 86th Annual Meeting*, San Diego. (NSC 99-2410-H-415-040)
26. **Jui-Chuan Della Chang**, Chen-Jui Huang and I-Che Chien<sup>+</sup> (June 2010). Cost Channel and Optimal Monetary Policy: Financial Frictions and Foreign Shocks, presented at the *2010 Taipei International Conference on Growth, Trade and Dynamics*, Academia Sinica, Taipei.



27. 張瑞娟<sup>+</sup>、賴法才、林伽鴻 (April 2010). 信用限制、土地價格與經常帳動態之探討, presented at the *5th Symposium of Industrial Business Management*, Hsuan Chuang University, Hsinchu.
28. **Jui-Chuan Chang** and Zao-Zhou Hsu<sup>+</sup> (May 2009). Are the Twin Deficits Really Twins or Aliens? A Study of Four Asian Tigers, presented at the *7th International Business Symposium*, National Taipei College of Business, Taipei.
29. **Jui-Chuan Chang**<sup>+</sup> and Zao-Zhou Hsu (May 2009). Causality Relationships between the Twin Deficits in the Regional Economy, presented at the *10th Annual Conference of Taiwan's Economic Empirics*, National Chung-Cheng University, Chiayi.
30. **Jui-Chuan Chang**<sup>+</sup> and Chang-Ching Lin (July 2008). Trade Credit Channel and Monetary Transmission, presented at the *Western Economic Association International 83rd Annual Conference*, Waikiki. (NSC 96-2415-H-260-003)
31. 張瑞娟<sup>+</sup>、權清全 (December 2007). 貨幣政策與匯率轉嫁之探討—台灣之實證分析, presented at the *2007 Conference on Macro/Econometric Modelling*, Academia Sinica, Taipei.
32. **Jui-Chuan Chang**<sup>+</sup> (November 2007). Financial Accelerator Effect and Macroeconomic Fluctuations, presented at the *2007 IEEE International Conference on Intelligent Information Hiding and Multimedia Signal Processing*, Special Session on Novel Computation on Finance and Management, Kaohsiung. (NSC 94-2415-H-260-002)
33. **Jui-Chuan Della Chang**<sup>+</sup> (July 2007). Investigating the Credit Supply-versus-Demand Puzzle in a Small Open Economy, presented at the *2007 Far Eastern Meeting of the Econometric Society*, Taipei.
34. **Jui-Chuan Chang**<sup>+</sup> and Ching-Chuan Tsong (July 2007). Monetary Policy and Exchange Rate Pass-Through: A Bias-Corrected Dynamic Panel Estimation, presented at the *Western Economic Association International 82nd Annual Conference*, Seattle. (NSC 95-2415-H-260-007)
35. Wei-Shin Lien<sup>+</sup> and **Jui-Chuan Chang** (May 2007). Identifying the Bank Lending Channel of Monetary Policy in an Open Economy, posted at the *8th Annual Conference of Taiwan's Economic Empirics*, Tainan.
36. 張瑞娟<sup>+</sup>、權清全、吳杰聰 (October 2006). 台灣貨幣政策與銀行信用之非對稱性效果—動態縱橫資料分析, presented at the *2006 (3rd) Conference on Applied Economics*, Taichung.
37. 簡義哲<sup>+</sup>、張瑞娟 (May 2006). 小型開放經濟體下之貨幣政策成本管道—台灣實證分析, presented at the *7th Annual Conference of Taiwan's Economic Empirics*, Chia-Yi.
38. **Jui-Chuan (Della) Chang**<sup>+</sup> and Dennis W. Jansen (July 2005). Forecasting Quarterly Inflation: Issues of Time-Aggregation and Data Availability, presented at the *Western Economic Association International 80th Annual Meeting*, San Francisco. (NSC granted)

39. **Jui-Chuan (Della) Chang<sup>+</sup>** (July 2003). The Credit Channel of Monetary Transmission in a Small Open Economy, presented at the *Western Economic Association International 78th Annual Meeting*, Denver.
40. **Jui-Chuan (Della) Chang<sup>+</sup>** and Dennis W. Jansen (November 2002). The Effect of Monetary Policy on Bank Lending and Aggregate Output: Asymmetries from Nonlinearities in the Lending Channel, presented at the *Annual Meeting of the Southern Economic Association*, New Orleans.

### 學位論文

**Jui-Chuan (Della) Chang**, *Essays on Monetary Policy and Banking*, Ph.D. Dissertation, Department of Economics, Texas A&M University at College Station, August 2003, pp. 1-113.

### 研究技術報告

1. 張瑞娟 (主持人), 「經濟不確定性對台灣銀行業放款行為之影響」, 111 學年度科技部專題研究計畫, 計畫編號: MOST 111-2635-H-415-002, 執行期限: 2022/08/01-2023/07/31。
2. 張瑞娟 (共同主持人), 「共變量單根檢定量在虛無與對立假設下的小樣本分配---以國際間實質利率為例」, 99 學年度國科會專題研究計畫, 計畫編號: NSC 99-2415-H-260-019, 執行期限: 2010/08/01-2011/07/31。
3. 張瑞娟 (主持人), 「央行的流動性以及貨幣政策的信用—成本管道之探究」, 99 學年度國科會專題研究計畫, 計畫編號: NSC 99-2410-H-415-040, 執行期限: 2010/08/01-2011/07/31。
4. 張瑞娟 (主持人), 「交易信用管道與貨幣傳遞機制」, 96 學年度國科會專題研究計畫, 計畫編號: NSC 96-2415-H-260-003, 執行期限: 2007/08/01-2008/07/31。
5. 張瑞娟, 「信用供給與需求迷思之再分析」, 中央研究院 96 年度第一梯次國內學人短期來院訪問研究獎勵補助計畫, 執行期限: 2007/01/01-2007/03/31。
6. 張瑞娟 (主持人), 「探討貨幣政策與匯率轉嫁之關聯性: 誤差修正動態追蹤估計法」, 95 學年度國科會專題研究計畫, 計畫編號: NSC 95-2415-H-260-007, 執行期限: 2006/08/01-2007/07/31。
7. 陳建良、龔治齊、朱筱蕾、吳健瑋、賴法才、張順教、權清全、陳江明、張瑞娟, 「提升教學品質和培養創造力」, 2005 年教育部「獎勵大學教學卓越計畫」補助之子計畫, 執行期限: 2005/09/01-2005/12/31。
8. 張瑞娟 (主持人), 「金融加速因子對台灣總體經濟波動之影響」, 94 學年度國科會專題研究計畫, 執行期限: NSC 94-2415-H-260-002, 執行期限: 2005/08/01-2006/07/31。

9. 張順教、陳建良、吳健璋、賴法才、張瑞娟，「中南部產業升級與整合」，2005 年教育部整合型專題研究補助計畫，執行期限：2005/01/01-2005/06/30。
10. 張瑞娟(主持人)，「小型開放性經濟體系中貨幣政策經由信用管道傳遞的長期定量效果之分析」，93 學年度國科會專題研究計畫，計畫編號：NSC 93-2415-H-260-003，執行期限：2004/08/01-2005/07/31。

### 學術獎勵

1. Research Award, National Chiayi University, Taiwan, 2012, 2013, 2014
2. Research Award, National Chi Nan University, Taiwan, 2007, 2008
3. Visiting Scholarship, Academia Sinica, January 2007 - March 2007
4. Research Grant, National Science Council, Taiwan, 2004, 2005, 2006, 2007, 2010
5. Teaching Assistantship, Department of Economics, Texas A&M University, 2002 -2003
6. Research Assistantship, Private Enterprise Research Center, Texas A&M University, 1999 - 2002
7. Bradley Scholarship, Private Enterprise Research Center, Texas A&M University, 1998
8. Academic Fellowship, Taipei County Government, Taiwan, 1994