吳柏成 副教授

■ 論文著述

A. Journal Papers

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4. L. J. Kao, **<u>P. C. Wu</u>**, and C. F. Lee, “Time-changed GARCH versus the GARJI Model for Prediction of Extreme News Events: an Empirical Study,” *International Review of Economics & Finance*, vol. 21, no. 1, pp. 115-129, 2012. (**SSCI**)
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12. **吳柏成**，"界內、界外及界上—區間計息債券之探討"，2007 年財務工程學會年會暨台灣期貨交易所十週年慶國際研討會，2007 年 7 月。
13. **吳柏成**，"區間計息債券之評價與分析"，第二屆國際財務行銷與金融管理學術研討會，2007 年 6 月。

■ 專案計畫

1. 科技部計畫「多標的信用衍生性商品之信用價值調整」(計劃編號：MOST 105-2410-H-424-001)，主持人。
2. 國科會計畫「檢視信用衍生性商品信用評等之合理性」(計劃編號：NSC 99-2410-H-002 -104)，共同主持人。
3. 國科會計畫「最佳整合性風險值計算方法之研究」(計劃編號：NSC 98-2410-H-002 -078)，共同主持人。
4. 國科會計畫「考量發行機構違約風險之連動債評價」(計劃編號：NSC 97-2410-H-424-016)，共同主持人。

■ 得獎論文

1. 「101 年度合作金庫商業銀行研究獎金」(研究生：林彥杰)
2. 「2010 全國管理碩士論文獎」財務管理類佳作（研究生：黎玉貞）
3. 「2009 全國管理碩士論文獎」財務管理類優勝（研究生：葉桓宇）
4. 「98 年度合作金庫商業銀行研究獎金」(研究生：劉濬嘉)
5. 「98 年度合作金庫商業銀行研究獎金」(研究生：葉桓宇)
6. 「2008 金融服務整合與創新發展研討會優秀論文獎」(研究生：張賀凱)

■ 專業證照

1. FRM（Financial Risk Manager，國際財金風險分析師）
2. 證券商高級業務員
3. 期貨商業務員
4. 債券業務員
5. 人身保險業務員

■ 專利

A. USA

1. System and Method for Network Address Port Translation (US20050117588A1)
2. Architecture for Performing Two-Dimensional Discrete Wavelet Transform (US6587589B1)
3. Methods for Compressing and Reconstructing a Color Image in a Computer System (US6151409A)

B. ROC

1. 網路位址及埠號轉換方法 (ROC I235573)
2. 網路位址及埠號轉換方法、使用上述方法的裝置及儲存媒體 (ROC I257781)
3. 於一電腦系統中壓縮彩色圖像及重建被壓縮彩色圖像的方法 (ROC 410301)
4. 適用於執行二維離散波元轉換之架構 (ROC 497356)