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1. **Min-Yuh Day**, Paoyu Huang, Yensen Ni, and Yuhsin Chen (2018), "Do Intraday Large Price Changes Matter for Trading Index Futures? Evidence from China Futures Markets", ***Journal of Financial Studies***, (accepted, forthcoming)(2017-09-13) [TSSCI 管理學門第一級核心期刊] [EconLit]]

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1. **Min-Yuh Day**, Manhwa Wu, Paoyu Huang, and Yensen Ni (2018), "Investing Strategies as the Sharp Movement in Exchange Rates Occurred – Evidence for the Constituent Stocks of SSE 50 and TW 50", ***The Journal of Investing***, (accepted, forthcoming)(2017-08-04). [科技部財務領域 B+級期刊]

2. **Min-Yuh Day**, Paoyu Huang, Yensen Ni, and Yuhsin Chen (2018), "Do Implicit Phenomena Matter? Evidence from China Stock Index Futures", ***The Journal of Alternative Investments***, (accepted, forthcoming)(2018-01-25). [科技部財務領域 B 級期刊]

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代表著作中文摘要

Do Intraday Large Price Changes Matter for Trading Index Futures? Evidence from China Futures Markets

日內大幅價格變動會影響交易指數期貨？中國期貨市場實證

戴敏育　黃寶玉　倪衍森　陳育欣

摘要

本研究為投資策略與大數據相結合的研究，以日內逐筆資料 (tick data) 的大量樣本，亦為大數據資料，來探討投資者是否能以極短期期貨指數的大幅變動為介入時機。經由大數據資料分析，除一分鐘內大跌超過20點數外，投資人似可採行放空策略介入滬深300期指，進而獲取正向期望報酬。是以此研究結果，似可作為投資人介入滬深300期指的重要參考資料。

關鍵詞：指數期貨、日內交易、投資策略、大幅價格變動

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