

李正福教授簡歷



美國紐約州州立大學水牛城分校	財經博士
美國西維吉尼亞大學	統計碩士
國立臺灣大學	經濟碩士
國立臺灣大學	經濟學士

主要經歷

- 美國羅格斯大學財務系傑出教授
- 國立交通大學財務金融所講座教授
- 財團法人亞太金融研究基金會董事長
- 亞太金融市場及政策評論主編
- 數量財務及會計評論主編

教學經歷

- 國立交通大學財務金融所所長暨講座教授 2002/08 至 2004/08
- 美國羅格斯大學財務系系主任暨傑出教授 1988/07 至 1995/09
- 國立台灣大學管理學院國科會研究講座 1998/04 至 1998/06
- 新加坡南洋科技大學銀行系 Shaw Foundation 訪問教授 1997/07 至 1997/09
- 新加坡南洋科技大學銀行系 UOB 訪問教授 1996/07 至 1996/09
- 香港中文大學財務系訪問講座教授 1994/01 至 1994/06
- 美國伊利諾大學香檳分校財務系 IBE 傑出教授 1982/06 至 1988/06
- 美國伊利諾大學香檳分校財務系教授 1978 至 1982
- 美國伊利諾大學香檳分校財務系副教授 1976 至 1978
- 美國喬治亞大學財務系助理教授 1973 至 1976

學術研究獎

- Illinois Business Education Foundation, Summer 1977, 1978.
- Wharton School Insurance Research Center, 1978.
- Chicago Mercantile, 1980.
- Caterpillar Tractor Co., 1981.
- Illinois Real Estate Research Center, 1982, 1985.
- National Science Council, R.O.C., 2002, 2003, 2004
- Siwei Cheng Award in Quantitative Management for 2013
- The Dean's Lifetime Meritorious Award for the Research for the academic year of 2013-2014

期刊論文出版

- 2011 Cheng-Few Lee, Po-Young Chu, Yuet-Sheung Yuen ,2011, Innovative Business Models in Semiconductor Foundry Industry: from Silicon Intellectual Property Perspectives, International Journal of Information Technology & Decision Making, 10, 3, pp411-433 (SCI)
- 2011 Cheng-Few Lee, Manak C. Gupta, Hong-Yi Chen, Alice C. Lee ,2011/06, Optimal payout ratio under uncertainty and the flexibility hypothesis: Theory and empirical evidence ,Journal of Corporate Finance, 17, 3, pp483-501 (SSCI)
- 2011 Shin-Yun Wang, Cheng-Few Lee ,2011, Fuzzy multi-criteria decision-making for evaluating mutual fund strategies ,Applied Economics, 43, 24, pp3405-3414 (SSCI)
- 2011 Cheng-Few Lee, Chaoshin Chiao, Weifeng Hung ,2011, Institutional Trading and Opening Price Behavior: Evidence from a Fast Emerging Market ,Journal of Financial Research, 34, 1, pp131-154 (其它)
- 2010 Cheng-Few Lee, Shin-Yun Wang ,2010, A Fuzzy Real Option Valuation Approach to Capital Budgeting Under Uncertainty Environment ,International Journal of Information Technology & Decision Making, 9, 5, pp695-713 (SCI)
- 2010 Cheng-Few Lee, Weifeng Hung, Chia-Chi Lu ,2010, Mutual fund herding and its impact on stock returns: Evidence from the Taiwan stock market ,Pacific-Basin Finance Journal, 18, 5, pp477-493 (SSCI)
- 2010 Wan-Jiun Paul Chiou, Alice C. Lee, Cheng-Few Lee ,2010/01, Stock Return, Risk and Legal Environment around the World ,International Review of Economics and Finance, 19, 1, pp95-105 (其它)

- 2010 Chau-Chen Yang, Cheng-few Lee, Yan-Xiang Gu, Yen-Wen Lee ,2010/05, Co-determination of Capital Structure and Stock Returns - A LISREL Approach An Empirical Test of Taiwan Stock Markets ,The Quarterly Review of Economics and Finance,50,2,pp222-233 (其它)
- 2010 Cheng-Few Lee, Fu-Lai Lin, Mei-Ling Chen ,2010,International Hedge Ratios for Index Futures Market: A Simultaneous Equations Approach ,Review of Pacific Basin Financial Markets and Policies,13,2,pp203-213 (其它)
- 2009 Ruey-Ching Hwang, K. F. Cheng, Cheng-Few Lee ,2009/09,On Multiple-class Prediction of Issuer Credit Ratings ,Applied Stochastic Models in Business and Industry,25,5, pp535-550 (SCI)
- 2009 Cheng-Few Lee, Kehluh Wang, Yan Long Chen ,2009,Hedging and Optimal Hedge Ratios for International Index Futures Markets ,Review of Pacific Basin Financial Markets and Policies,12,4,pp593-610 (其它)
- 2009 Cheng-Few Lee, Kin-Wai Lee, Gillian Hian-Heng Yeo ,2009/06,Investor protection and convertible debt design ,Journal of Banking & Finance,33,6,pp985-995 (SSCI)
- 2009 Chingfu Chang, Alice C. Lee, Cheng F. Lee ,2009/05,Determinants of Capital Structure Choice: A Structural Equation Modeling Approach ,The Quarterly Review of Economics and Finance,49,2,pp197-213 (其它)
- 2009 Cheng-Few Lee, Chiung-Min Tsai, Alice C. Lee ,2009/08,A Dynamic CAPM with Supply Effect Theory and Empirical Results ,The Quarterly Review of Economics and Finance, 49,3,pp811-828 (其它)
- 2009 Cheng-Few Lee, Yu-Ting Chen, Yuan-Chung Sheu ,2009,An integral equation approach for bond prices with applications to credit spreads ,Journal of Applied Probability,46,pp71-84 (SCI)
- 2009 Cheng-Few Lee, Wu YiLin ,2009/01,Two-stage models for the analysis of information content of equity-selling mechanisms choices ,Journal of Business Research,62,1,pp123-133 (SSCI)
- 2009 Bi-Huei Tsai, Cheng-Few Lee, Lili Sun ,2009/09,The Impact of Auditors' Opinions, Macroeconomic and Industry Factors on Financial Distress Prediction: An Empirical Investigation ,Review of Pacific Basin Financial Markets and Policies,12,3,pp417-454 (其它)
- 2009 Kin-Wai Lee, Cheng-Few Lee ,2009/09,Cash Holdings, Corporate Governance Structure and Firm Valuation ,Review of Pacific Basin Financial Markets and Policies,12,3,pp475-508 (其它)
- 2009 Ahmed Hachicha, Cheng-Few Lee ,2009/09,Are Structural VARs with Long-Run Restrictions Useful for Developing Monetary Policy Strategy in Egypt? ,Review of Pacific Basin Financial Markets and Policies,12,3,pp509-527 (其它)
- 2009 Wan-Jiun Paul Chiou, Alice C. Lee, Cheng-Few Lee ,2009,Variation in Stock Return Risks: An International Comparison ,Review of Pacific Basin Financial Markets and Policies, 12,2,pp245-266 (其它)
- 2009 Ren-Raw Chen, Cheng-Few Lee, Han-Hsing Lee ,2009,Empirical Performance of the Constant Elasticity Variance Option Pricing Model ,Review of Pacific Basin Financial Markets and Policies,12,2,pp177-217 (其它)
- 2009 Weihua Shi, Larry Eisenberg, Cheng-few Lee ,2009,Intraday Patterns, Announcement Effects, and Volatility Persistence in the Japanese Government Bond Futures Market ,Review of Pacific Basin Financial Markets and Policies,12,1,pp63-85 (其它)
- 2009 Jen-Hung Huang, Hyley Huang, Cheng-Few Lee ,2009,The Relationship between European Convertible Bond Issues and Corporate Governance: A Study of Electronics Companies in Taiwan ,Review of Pacific Basin Financial Markets and Policies,12,2,pp309-359 (其它)
- 2008 YiLin Wu, Lee Cheng-Few ,2008/03,Specification Analysis of Corporate Equity Financing Decision: A Conditional Residual Approach ,Review of Quantitative Finance and Accounting,31,4,pp395-423 (其它)
- 2008 Cheng-Few Lee, Jen-Hung Huang, Hyley Huang ,2008/09,Evaluation Small and Medium Size Display Market Forecasts ,International Journal of Information Technology & Decision Making,7,3,pp517-528 (SCI)
- 2008 Weihua Shi, Cheng-Few Lee ,2008,Does Quality of Alternatives Matter for Internet Banking? ,International Journal of Electronic Finance,2,2,pp162-179 (其它)
- 2008 Y.L. Hsua, T.I. Lin, Cheng-Few Lee ,2008/10,Constant Elasticity of Variance (CEV) Option Pricing Model: Integration and Detailed Derivations ,Mathematics and Computers in Simulation,79,1,pp60-71 (SCI)

- 2008 Chin-Chen Chien, Cheng-Few Lee, Ya-Yun Cheng ,2008,Exploring the Root-Leaf Relationship between the Manufacturing and Financial Services Industry in Taiwan ,Review of Pacific Basin Financial Markets and Policies,11,4,pp493-509 (其它)
- 2008 Gili Yen, Cheng-few Lee ,2008,Efficient Market Hypothesis (EMH): Past, Present and Future ,Review of Pacific Basin Financial Markets and Policies,11,2,pp305-329 (其它)
- 2008 Chau-Chen Yang, Cheng-Few Lee, Yi-Jung Chen, Ling Hu ,2008,China-Concept Factor and Stock Returns in Taiwan ,Review of Pacific Basin Financial Markets and Policies,11,1,pp99-122 (其它)
- 2008 Chaoshin Chiao, Weifeng Hung, Cheng F. Lee ,2008/01,Mispricing of R&D Investments in a Fast Emerging and Electronics-Dominated Market ,Emerging Markets Finance and Trade,44,1,pp95-116 (SSCI)
- 2008 Sheng-Syan Chen, Cheng-few Lee, Keshab Shrestha ,2008/02,Do the Pure Martingale and Joint Normality Hypotheses Hold for Futures Contracts? Implications for the Optimal Hedge Ratios ,The Quarterly Review of Economics and Finance,48,1,pp153-174 (其它)
- 2007 Yu-Ting Chen, Cheng-Few Lee, Yuan-Chung Sheu ,2007/05,An ODE Approach for the Expected Discounted Penalty at Ruin in Jump Diffusion Model ,Finance and Stochastics,11,3,pp323-355 (SSCI)
- 2007 Sheng-Syan Chen, Tsai-Yen Chung, Kim Wai Ho, Cheng-Few Lee ,2007,Intra-Industry Effects of Delayed New Product Introductions ,Review of Pacific Basin Financial Markets and Policies,10,3,pp415-443 (其它)
- 2007 Wei-Peng Chen, Huimin Chung, Cheng-Few Lee, Wei-Li Liao ,2007/07,Corporate Governance and Equity Liquidity: Analysis of S&P Transparency and Disclosure Rankings ,Corporate Governance-An International Review,15,4,pp644-660 (SSCI)
- 2006 Melody Loa, Cheng-Few Lee ,2006/09,A Reexamination of Market Efficiency Hypothesis: A Tick-by-Tick FX Electronic Inter-dealer Market ,The Quarterly Review of Economics and Finance,46,4,pp565-585 (其它)
- 2005 Cheng-Few Lee, Gwo-Hshiung Tzeng, Shin-Yun Wang ,2005/08,A new application of Fuzzy set theory to the Black-Scholes option pricing model ,Expert Systems with Applications,29,2,pp330-342 (SCI)
- 2005 Cheng-Few Lee, Gwo-Hshiung Tzeng, Shin Yun Wang ,2005/11,A Fuzzy Set Approach to generalize CRR model: An Empirical Analysis of S&P 500 Index Option ,Review of Quantitative Finance and Accounting,25,3,pp255-275 (其它)
- 2004 Chaoshin Chiao, Ken Hung, Cheng-Few Lee ,2004/12,The Price Adjustment and Lead-Lag Relations between Stock Returns: Microstructure Evidence from the Taiwan Stock Market ,Journal of Empirical Finance,11,5,pp709-731 (SSCI)
- 2004 Sheng-Syan Chen, Kim Wai Ho, Cheng-Few Lee, Keshab Shrestha ,2004,Nonlinear Models in Corporate Finance Research: Review, Critique, and Extensions ,Review of Quantitative Finance and Accounting,22,2,pp141-169 (其它)
- 2004 Jack C. Lee, R.S.Wang, T.I. Lin, Cheng-Few Lee ,2004,On the Limiting Properties of Binomial and Multinomial Option Pricing Models: Review and Integration ,Advances in Quantitative Analysis of Finance and Accounting,pp271-297 (其它)
- 2004 Sheng-Syan Chen, Cheng-Few Lee, Keshab Shrestha ,2004/04,An Empirical Analysis of the Relationship between the Hedge Ratio and Hedging Horizon: A Simultaneous Estimation of the Short- and Long-Run Hedge Ratio ,The Journal of Futures Markets,24,4,pp359-386 (SSCI)
- 2004 Cheng-Few Lee, Ta-Peng Wu, Ren-Raw Chen ,2004,The Constant Elasticity of Variance Models: New Evidence from S&P 500 Index Option ,Review of Pacific Basin Financial Markets and Policies,7,2,pp173-190 (其它)
- 2004 Chau-Chen Yang, Cheng-Few Lee, Chung-Jiun Lin, Ya-Ting Chung ,2004,The Determinants of Returns on China-Concept Stocks Listed in Taiwan Stock Market ,Review of Pacific Basin Financial Markets and Policies,7,2,pp213-231 (其它)
- 2003 Sheng-Syan Chen, Cheng-Few Lee, Keshab Shrestha ,2003,Future Hedge Ratios: A Review ,The Quarterly Review of Economics and Finance,43,3,pp433-465 (其它)
- 2003 Mao-Wei Hung, Leh-chyan So,Cheng-Few Lee ,2003,Impact of Foreign-listed Single Stock Futures on the Domestic Underlying Stock Markets ,Applied Economics Letters,10,9,pp567-574 (SSCI)
- 2003 Jow-Ran Chang, Mao-Wei Hung, Cheng-Few Lee ,2003,An Intertemporal CAPM Approach to Evaluate Mutual Fund Performance ,Review of Quantitative Finance and Accounting,20,4,pp415-433 (其它)
- 2003 Chang-Wen Duan, William T. Lin, Cheng-Few Lee ,2003,Sequential Capital Budgeting as Real Options: The Case of a New DRAM Chipmaker in Taiwan ,Review of Pacific Basin

- Financial Markets and Policies,6,1,pp87-112 (其它)
- 2002 Shafiqur Rahman, Cheng-Few Lee, Kian Ping Ang ,2002,Intraday Return Volatility Process:Evidence from NASDAQ Stocks ,Review of Quantitative Finance and Accounting,19,2,pp155-180 (其它)
 - 2002 Keshab Shrestha, Sheng-Syan Chen, Cheng-Few Lee ,2002/09,Are Expected Inflation and Expected Real Rates Negatively correlated? A Long-Run Test of the Mundell-Tobin Hypothesis ,The Journal of Financial Research,25,3,pp305-320 (其它)
 - 2002 Sheng-Syan Chen, Kim Wai Ho, Cheng-Few Lee, Gillian H. H. Yeo ,2002,Long-run Stock Performance of Equity-Issuing Firms: The Case of Private Placements in Singapore ,Review of Pacific Basin Financial markets and Policies,5,3,pp417-438 (其它)
 - 2002 Sheng-Syan Chen, Kim Wai Ho, Cheng-Few Lee, Gillian H.H. Yeo ,2002/05,Wealth Effect of Private Equity Placements: Evidence from Singapore ,The Financial Review,37,2,pp165-183 (其它)
 - 2002 Cheng-Few Lee ,2002,Economic Relationships and Outlook of China, U.S., and Taiwan ,International Journal of Business,7,3,pp19-34 (其它)
 - 2002 Peter Zhang, Alice C. Lee, Cheng-Few Lee ,2010,Bounds for Option Prices and the Expected Payoffs with Skewness and Kurtosis ,Advances in Quantitative Analysis of Finance and Accounting,10,pp117-138 (其它)
 - 2002 Ren-Raw Chen, Cheng-Few Lee ,2002,Capital Budgeting in Continuous Time, Complete Market Economy ,Advances in Quantitative Analysis of Finance and Accounting,10,pp139-156 (其它)
 - 2002 Li Li,Cheng-Few Lee ,2002,Market Timing, Selectivity and Mutual Fund Performance ,Advances in Quantitative Analysis of Finance and Accounting,9,pp41-84 (其它)
 - 2002 Sheng-Syan Chen, Kim Wai Ho, Kueh Hwa Ik, Cheng-Few Lee ,2002,How Does Strategic Competition Affect Firm Value? A Study of New Product Announcements ,Financial Management,31,2,pp67-84 (SSCI)
 - 2002 Chin-Chen Chien, Cheng-Few Lee, Andrew M. L. Wang ,2002/01,A Note on Stock Market Seasonality: The Impact of Stock Price Volatility On the Application of Dummy Variable Regression Model ,The Quarterly Review of Economics and Finance,42,1,pp155-162 (其它)
 - 2001 Chien-Chung Nieh, Cheng-Few Lee ,2001/09,Dynamics Relationship Between Stock Prices and Exchange Rates For G-7 Countries ,The Quarterly Review of Economics and Finance,41,4,pp477-490 (其它)
 - 2001 Cheng-Few Lee, Gong-meng Chen, Oliver M. Rui ,2001,Stock Returns and Volatility on China' s Stock Markets ,The Journal of Financial Research,24,4,pp523-543 (其它)
 - 2001 Sheng-Syan Chen, Cheng-few Lee, Keshab Shrestha ,2001/06,On a Mean-Generalized Semivariance Approach to Determining the Hedge Ratio ,The Journal of Futures Markets ,21,6,pp581-598 (SSCI)
 - 2001 Cheng-Few Lee ,2001/03,Asian Economic Crisis and Asian Economic Outlook for the New Millennium ,Review of Pacific Basin Financial Markets and Policies,4,1,pp9-28 (其它)
 - 2000 Sheng-Syan Chen, Kim Wai Ho, Cheng-few Lee, Gillian H.H. Yeo ,2000/11,Investment Opportunities, Free Cash Flow and Market Reaction to International Joint Ventures ,Journal of Banking & Finance,24,11,pp1747-1765 (SSCI)
 - 2000 Cheng-Few Lee, Oliver M. Rui ,2000,Does Trading Volume Contain Information to Predict Stock Returns? Evidence from China' s Stock Markets ,Review of Quantitative Finance and Accounting,14,4,pp341-360 (其它)

研討會論文出版

- 2010 Cheng-Few Lee, Hong-Yi Chen, Sheng-Syan Chen, Chin-Wen Hsin ,Price, Earnings, and Revenue Momentum Strategies ,the 3rd NCTU International Finance Conference
- 2010 Cheng-Few Lee, Manak C. Gupta, Hong-Yi Chen, Alice C. Lee ,Optimal Payout Ratio Under Perfect Market and Uncertainty: Theory and Empirical Evidence ,the 3rd NCTU International Finance Conference
- 2010 Cheng-Few Lee, Lie-Jane Kao, Po-Cheng Wu ,A Time-changed NGARCH model on the leverage and volatility clustering effects by extreme events: Evidence from the S&P 500 index over the 2008 financial crisis ,the 3rd NCTU International Finance Conference
- 2010 Cheng-Few Lee, Jung-Bin Su ,Alternative Statistical Distributions for Estimating Value-at-Risk: Theory and Evidence ,the 3rd NCTU International Finance Conference
- 2010 Cheng-Few Lee, Hai-Chin Yu, Ben J. Sopranzetti ,The Signaling Effects of Foreign Banking Relationships and Foreign Bank Collaterals on Firm Value ,the 3rd NCTU International Finance Conference

- 2010 Cheng-Few Lee, Li Cheng, Yenn-Ru Chen, Jeng-Ren Chiou ,The Impact of State Policies on the Relation between Ownership and Firm Value: The Evidence of Chinese Listed Firms ,the 3rd NCTU International Finance Conference
- 2009 Cheng-Few Lee, Chiung-Min Tsai, Alice C. Lee ,Asset Pricing with Disequilibrium Price Adjustment: Theory and Empirical Evidence ,PBFEM
- 2009 Cheng-Few Lee, Manak C. Gupta, Alice C. Lee ,Effectiveness of Dividend Policy Under The Capital Asset Pricing Model: A Dynamic Analysis ,the 2nd NCTU International Finance Conference
- 2009 Cheng-Few Lee, Hong-Yi Chen, Weikang Shih ,Derivations and Applications of Greek Letters – Review and Integration ,the 2nd NCTU International Finance Conference
- 2009 Cheng-Few Lee, Lili Sun, Bi-Huei Tsai ,The Impact of Auditors' Opinions, Macroeconomic and Industry Factors on Financial Distress Prediction: An Empirical Investigation ,the 2nd NCTU International Finance Conference
- 2009 Cheng-Few Lee, Hai-Chin Yu, Ben J. Sopranzetti ,Banking Relationships, Managerial Ownership and the Performance of Taiwanese Firms ,the 2nd NCTU International Finance Conference
- 2008 Cheng-Few Lee, Dilip K. Patro, Bo Liu, Alice C. Lee ,Functional Forms, Market Segmentation and Pricing of Closed-end Country Funds ,Conference on Quantitative Finance and Risk Management
- 2008 Cheng-Few Lee, Bi-Huei Tsai ,Do Auditors' Opinions, Industry Factors and Macroeconomic Factors Signal Financial Distress? Evidence from Taiwan ,Conference on Quantitative Finance and Risk Management
- 2008 Cheng-Few Lee, Chingfu Chang ,Structure Equation Model in Finance and Accounting Research ,Conference on Quantitative Finance and Risk Management
- 2008 Cheng-Few Lee, Yi Lin Wu ,Alternative Econometric Methods for Information-based Equity-selling Mechanisms ,Conference on Quantitative Finance and Risk Management
- 2008 Cheng-Few Lee, Shin-Yun Wang ,Application of Fuzzy Set Theory to Finance Research: Method and Application ,Conference on Quantitative Finance and Risk Management
- 2008 Cheng-Few Lee, Jang-Yi Lee, Kehluh Wang, Yuan-Chung Sheu ,Estimating Future Hedge Ratio: A General Hyperbolic Distribution Approach ,Conference on Quantitative Finance and Risk Management
- 2008 Cheng-Few Lee, Carl Shu Ming Lin ,Two Alternative Approaches to Derive Black-Scholes Option Pricing Model: Comparison and Analysis ,Conference on Quantitative Finance and Risk Management
- 2008 Cheng-Few Lee, Kin Wai Lee ,Cash Holdings, Corporate Governance Structure and Firm Valuation ,PBFEM
- 2008 Cheng-Few Lee, Sheng-Syan Chen, Han-Hsing Lee ,Alternative Methods to Determine Optimal Capital Structure: Theory and Application ,PBFEM
- 2007 Cheng-Few Lee, Kehluh Wang, Chan-Chien Lien ,Credit Rating Forecasting Using Combining Technique: The Case in Taiwan ,PBFEM
- 2007 Cheng-Few Lee, Shin-Yun Wang ,Fuzzy Multi-Criteria Decision Making to Select Mutual Funds Investment Style ,PBFEM
- 2007 Cheng-Few Lee, Fu-Lai Lin, Hui-Chuan Tu, Mei-Ling Chen ,Alternative Methods for Estimating Hedge Ratio: Review, Integration and Empirical Evidence ,PBFEM
- 2007 Cheng-Few Lee, Manak C. Gupta, Alice C. Lee ,Effectiveness of Dividend Policy Under the Capital Asset Pricing Model: A Dynamic Analysis ,PBFEM
- 2007 Cheng-Few Lee, Lili Sun, Bi-Huei Tsai ,Do auditors' opinions, industry factors and macroeconomic factors signal financial distress? Evidence from Taiwan ,PBFEM
- 2007 Cheng-Few Lee, Gili Yen ,Efficient Market Hypothesis: A Focused Survey of the Empirical Literature ,PBFEM
- 2007 Cheng-Few Lee, Shin-Yun Wang ,A fuzzy real option valuation approach to capital budgeting under uncertainty ,PBFEM
- 2007 Cheng-Few Lee, Chaoshin Chiao, Weifeng Hung ,Institutional Herding, Positive Feedback Trading and Opening Price Behavior in Taiwan ,PBFEM
- 2006 Cheng-Few Lee, Jessica Mai, Lili Sun ,Logistic Model versus Dynamic Logistic Model in Bankruptcy Forecasting: Some Empirical Evidence ,PBFEM
- 2006 Cheng-Few Lee, Yu-Ting Chen, Yuan-Chung Sheu ,An Analytic Study of Bond Price with Jump Risk ,PBFEM
- 2006 Cheng-Few Lee, Ren-Raw Chen, Han-Hsing Lee ,CEV option pricing model: review and application ,PBFEM
- 2006 Cheng-Few Lee, Wan-Jiun Paul Chiou, Alice C. Lee, Chiung-Min Tsai ,Variation of Stock Return Volatility: An International Comparison ,PBFEM

- 2006 Cheng-Few Lee, Manak C. Gupta, Alice C. Lee ,Dividend Policy Under Uncertainty: A Dynamic Analysis ,42nd The Eastern Finance Association Annual Meeting
- 2005 Cheng-Few Lee, Dilip K. Patro, Bo Liu ,Functional Forms, Market Segmentation and Pricing of Closed-end Country Funds ,Annual Meeting of the Financial Management Association International
- 2005 Cheng-Few Lee, Chau-Chen Yang, Suming Lin, Sheng-Syan Chen ,Adoption of Dividend Imputation System and Its impact on the Degree of Financial Constraints of Firms – Evidence from Taiwan Stock Market ,PBFEA
- 2005 Cheng-Few Lee, John Guerard ,Comparing the Effectiveness of US and Japanese Stock Selection Models ,PBFEA
- 2005 Cheng-Few Lee, Wan-Jiun Chiou ,Cross-Country Variation of Stock Price Performance ,PBFEA
- 2005 Cheng-Few Lee, Humin chung, Wei-peng Chen, Wei-Li Liao ,Cooperate Governance and Equity Liquidity: An Analysis of S&P Transparency and Disclosure Ranking ,Annual Meeting of the European Financial Management Association
- 2005 Cheng-Few Lee, Chau-Chen Yang, Yanxiang Gu, Yu-Jiun Chen ,Does the Switch from OTC to the Exchange Alleviate a Firm’s Extent of Financial Constraints—A Case of Taiwan Stock Market ,PBFEA
- 2004 Cheng-Few Lee, Mei-Chen Lin, Huimin Chung ,Mutual fund tournament test: Do shareholders benefit from fund managers' risk-taking behavior ,2004 NTU International Conference of Finance
- 2004 Cheng-Few Lee, Chao-shin Chiao, Wei-feng Hung ,R&D-Intensity, Mispricing, and Stock Returns in the Taiwan Stock Market ,12th Conference on the Theories and Practices of Securities and Financial Markets
- 2004 Cheng-Few Lee, Jow-Ran Chang, Mao-Wei Hung, Hsin-min Lu ,The Jump Behavior of Foreign Exchange Market: Analysis of Thai Baht ,PBFEA
- 2004 Cheng-Few Lee, Keshab Shrestha, Robert L. Welch ,A Long Memory Analysis of Yields on Treasury Bills and Eurodollar ,PBFEA
- 2004 Cheng-Few Lee, John Guerard ,The Creation of Pacific Region Stock Portfolios: Implications for Global Managers ,ASSA
- 2003 Cheng-Few Lee, Khee-Giap Tan ,Potential Official Sector Gold Holdings in Rapidly Growing and Highly Open East Asia Economics ,the 11th PBFEA Conference
- 2003 Cheng-Few Lee, Chengfu Chang ,Reexamining the Determinants of Capital Structure Using Structural Equation Modeling Approach ,the 11th PBFEA Conference
- 2002 Cheng-Few Lee, Shen-Yuan Chen, Chau- Chen Yang ,A Generalized Model for Pricing Options with Credit Risk ,National Sung Yat-sen University 2002 Annual Finance Conference
- 2002 Cheng-Few Lee, Jow-Ran Chang, Mao-Wei Hung ,An Intertemporal CAPM Approach to Evaluate Mutual Fund Performance ,FMA Annual Meeting
- 20001 Cheng-Few Lee, Sheng-Syan Chen, Keshab Shrestha ,Hedging Practice ,FMA Annual Meeting
- 2001 Cheng-Few Lee, Sheng-Suyan Chen, Kim Wai Ho, Keshab Shrestha ,Methodological Issues in Empirical Finance ,FMA Annual Meeting
- 2001 Cheng-Few Lee, Sheng-Syan Chen, Tsai-Yen Chung, Kim Wai Ho ,Valuation Effects of Corporate Decisions ,FMA Annual Meeting
- 2000 Cheng-Few Lee,Sheng-Syan Chen, Kim Wai Ho, Kueh Hwa Ik ,Strategic Competition and The Wealth Effect of New Product Introductions ,FMA Meeting

專書出版

- 2010 Cheng-Few Lee, Alice C. Lee, John Lee ,Handbook of Quantitative Finance and Risk Management ,Springer Academic Publishers,978-0387771168
- 2009 Cheng-Few Lee, John C. Lee, Alice C. Lee ,Financial Analysis, Planning and Forecasting ,World Scientific Publishers,978-9812706089
- 2007 Cheng-Few Lee ,Collected Papers of Conference on the 15th Annual Conference on Pacific Basin Finance, Economics, and Accounting ,Foundation of Pacific Basin Financial Research and Development,0-9651643-8-1
- 2006 Cheng-Few Lee, Alice C. Lee ,Encyclopedia of Finance ,Springer Academic Publishers,978-0387262840
- 2003 Cheng-Few Lee ,Collected Papers of Conference on the 11th Annual Conference on Pacific Basin Finance, Economics, and Accounting ,Foundation of Pacific Basin Financial Research and Development

- 2002 Cheng-Few Lee ,Collected Papers of Conference on the Economic and Financial Prospect and Derivatives ,Foundation of Pacific Basin Financial Research and Development
- 2000 Cheng-Few Lee, Hong-Chang Chang ,Collected Papers of Pacific Basin Financial Markets and Policies ,Foundation of Pacific Basin Financial Research and Development
- 2000 李正福,李正福自述兼談台灣與亞太地區經濟前景,華泰文化事業公司,957-6092620
- 1999 Cheng-Few Lee, John C. Lee, Alice C. Lee ,Statistics for Business and Financial Economics ,World Scientific Publishers,981-0234856
- 1997 Cheng-Few Lee, Joseph E. Finnerty, Edgar A. Norton ,Foundations of Financial Management,West Publishing Company,0-314-095721
- 1994 Cheng-Few Lee, Raymond H. Chiang ,Proceedings of the Second Conference on Pacific Basin Business Economics and Finance ,Foundation of Pacific Basin Financial Research and Development
- 1993 Cheng-Few Lee ,Statistics for Business and Financial Economics ,D.C. Heath & Co.,978-0669245981
- 1990 Cheng-Few Lee, Joseph E. Finnerty, Donald H. Wort ,Security Analysis and Portfolio Management ,Scott, Foresman and Company,978-0673386359
- 1989 Cheng-Few Lee, Joseph E. Finnerty ,Corporate Finance: Theory, Method, and Applications ,Harcourt Brace Jovanovich,978-0155140851
- 1987 李正福,財務理論體系的分析應用,淡江大學出版中心
- 1986 Cheng-Few Lee, James B. Kau, C.F. Sirmans ,Urban Econometrics-Model Development and Empirical Results ,JAI Press
- 1984 Cheng-Few Lee ,Financial Analysis and Planning: Theory and Application , Addison-Wesley Publishing Company,978-0201044751
- 1983 Cheng-Few Lee ,Financial Analysis and Planning: Theory and Application, A Book of Readings ,Addison-Wesley Publishing Company,978-0201044492
- 1981 Cheng-Few Lee ,Financial Analysis and Planning: A Linear Programming and Simultaneous Equation Approach ,淡江大學出版中心
- 1980 Cheng-Few Lee, Jack C. Francis, D.E. Farrar ,Readings in Investments ,New York: McGraw-Hill Book Company,978-0070199637