

中央研究院經濟研究所





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恭賀

- ☆ <u>楊建成</u>研究員自五月二十二日起榮聘為本所特聘研究員。
- ☆王泓仁副研究員榮獲九十二年中央研究院年輕學者研究著作獎。
- ☆本所學術諮詢委員刁錦寰教授獲頒清華大學榮譽博士學位。

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❖ 論 文 徴 稿

Taipei Conference of High-Frequency Financial Data

高頻金融財務資料分析國際研討會

Taipei, Taiwan December 15-16, 2003

CALL FOR PAPERS

The Institute of Economics, Academia Sinica, Taiwan will host the Taipei Conference on High-Frequency Financial Data on December 15 and 16 (Monday and Tuesday), 2003. The goal of the conference is to promote research in high-frequency financial data and to promote exchange of ideas among researchers from around the world.

The conference will consist of both invited and contributed papers on high-frequency finance and econometrics. We would like to explore the possibility of publishing a special issue on High-Frequency Financial Data in the *Journal of Financial Econometrics* with Jeff Russell and Ruey Tsay as guest editors. For more information about the journal, Please visit its web site at: http://www3.oup.co.uk/jfinec/. Authors of papers presented at the conference are encouraged to submit their papers to this special issue or to *Academia Economic Papers*.

Those wishing to contribute a paper are invited to submit the complete paper (in English) to 莊孟君 小姐 no later than **August 15, 2003.** Notification of acceptance will be sent out around **September 1, 2003.** If you have any question, please feel free to contact Dr. Jin-Lung Lin (林金龍) at jlin@sinica.edu.tw.

Submission Deadline: August 15, 2003

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經濟論文 第31卷第2期 民國92年6月

專著

林鴻裕

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林淑惠、胡星陽

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城鄉失業與跨國援助

翁永和、劉碧珍、羅鈺珊

市場結構與最適民營化政策

研討論文

No. 9201 台灣的出口擴張與工業升級

許松根

台灣經濟發展政策原則在1960年間開始由過去的進口替代及高度管制進口的主軸,轉變爲鼓勵出口。而出口擴張被認爲是戰後台灣經濟發展輝煌成就的主因之一。本文擬探討既有文獻尚未探討的一個課題一即出口擴張是否有造成台灣工業升級的績效。研究步驟分爲二部分:先探討出口擴張是否有促進產業成長的績效,然後才研究它是否與工業升級有關;主因是確認工業是否升級,必須先探討產業成長,因後者是前者的表徵。就前者而言,本文發現:出口擴張確實對台灣的產業成長有所影響,而且是不可忽視的變數。不過,出口擴張對產業成長的影響有時是正的,但有時是負。就後者而言,本文採用四種方式來檢視台灣的工業升級,包括 Cherney 教授所建議的二種一

(1)工業在整體經濟的重要性與(2)Hoffman 指 數、(3)另類 Hoffman 指數(本文建議)與許松 根與吳明蕙所建立的(4)工業化程度。主要發現 如下:早年製造業在整體經濟的重要性確有逐 年提升的成長趨勢,而1973至86年間則呈現 波動但微幅成長的現象,但到了1987年以後, 其重要性逐年降低。出口擴張應是這種現象的 肇因之一。台灣的 Hoffman 指數在 1971 年才 呈現明顯的成長趨勢,而 1986 年以後,其成 長速度更是加快(主因是資本財產業的快速成 長,而消費財產業的成長呈現停滯現象)。不 過,台灣的出口擴張對 Hoffman 指數有負面的 影響。其次,另類 Hoffman 指數在 1973 年才 開始呈現成長趨勢,之前並無長期成長的現 象。再者,整體的出口擴張對台灣整體工業化 的變化並無顯著的影響。台灣整體工業化的表 現是在 1985 年以後呈現快速成長,而其成長 主要是靠投資。最後,本文依據其他相關文獻 及本文的發現,針對戰後台灣的工業化本身及 出口擴張對它的影響,陳述一些綜合觀察。

∞ 同 仁 研 究 成 果 ∞

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"A Backward-Bending Labor Supply Curve without an Income Effect," *Oxford Economic Papers*, 55, 336-343, 2003.

王泓仁

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"Environmental Regulations and Social Norms," *International Tax and Public Finance*, Vol. 10, pp. 63-75, 2003. (with Ching-chong Lai and Chih-yu Yang)

"Is the Efficiency Wage Efficient when Workers Decide on the Working Time?" *Journal of Economics*, Vol. 77, pp. 267-281, 2002. (with Chun-chieh Huang and Ching-chong Lai)

黃瑞萌

"Exports, Returns to Scale, and Total Factor Productivity: The Case of Manufacturing Industries in Taiwan," *Review of Development Economics*, Vol. 7, No.2, pp.204-216, 2003.

"Economic Growth, Land Cover Change, and Ecological Balance,"環境史國際研討會,民國91年11月14-16日,中央研究院台灣史研究所籌備處,台北。

吳民忠

"On the Duality between Prior Beliefs and Trading Demands," *Journal of Economic Theory*. Vol. 109, No. 1, pp.39-51, 2003.

"The No Trade Principle in General Environments: A Behavioral Approach," First Version, 2003. (with Ngai-Ching Wong)

"Blackwell's Theorem: Another Simple Proof," First Version, 2003.

唐震宏

"Macroeconomic Shocks and U.S. Gross Job Flows in the Business Cycle: A Maximum-Likelihood Approach," February 2003, Working Paper (under review).

"Gross Job Flows and Technology Shocks in Nondurable and Durable Goods Sectors," May 2003, Revised Working Paper (under review).

羅曉

" 'Agreeing to disagree' type results: A decision-theoretic approach," *Journal of Mathematical Economics*, 2003. (with C. Ma) (forthcoming)

"Information, Knowledge, and Stability." In: H. Gao *et al* ed., *ICM 2002 GTA Proceedings Volume*, pp. 449-453, 2002.

葉俊顯

"Sustainability, exemption, and the constrained equal awards rule for bankruptcy problems," *Mathematical Social Sciences*, 2003. (forthcoming)

蔡崇聖

"Allocation of Decision-Making Authority with Principal's Reputation Concerns," working paper, 2003. (with Tamada Yasunari)

(民國92年7月至9月)

本所討論會系列

日期	主講人	演講題目	
92. 7. 1	蔡崇聖	Allocation of Decision-Making Authority with Principal's Reputation Concerns	
92. 7. 8	蕭代基	A Trading-Ratio System for Trading Water Pollution Discharge Permits	
92. 7.15	沈中華	The Roles of Banks Held by the Group-Affiliated Firms: Evidences From the Cases of Taiwan	
92. 7.22	張焯然	An Inertemporal International Asset Pricing Model: Theory and Empirical Evidence	
92. 7.29	Ted Hong	An Options Approach to Commercial Mortgages and CMBS Valuation and Risk Analysis	
92. 8. 5	許松根	台灣的出口擴張與工業升級	
92. 8. 8	Raphael Shen	Systemic Transformation: Preconditions and Alternative Approaches to Reform	
92. 8.12	吳致寧	Revisiting Interest Rate Linkages within the European Monetary System: Evidence from Threshold Cointegration	
92. 8.19	羅曉	A Unified Approach to Information, Knowledge, and Stability	
92. 9. 2	葉俊顯	Protective Properties and the Constrained Equal Awards Rule for Claims Problems	
92. 9. 9	崔曉倩	The Interaction of Market Structures and External Exposure Effects on Profit Margins: An Empirical Analysis of Taiwan	
92. 9.16	葉家瑜	Modeling Multiple-Objective Recreation Trips with Choices over Trip Duration and Alternative Sites	
92. 9.29	李慶男	On The Power of The Augmented Dickey-Fuller Test of Unit Root against Fractionally-Integrated Alternatives	

(民國92年7月至9月)

本所研究人員

日期	研究人員	說明	
92. 7.11~ 7.16	陳明郎 (研究員)	受邀至美國丹佛出席「Western Economics Association International(WEAI)年會」。	
92. 7.11~ 7.24	簡錦漢 (研究員)	於7月11~16日受邀至美國丹佛參加「Western Economics Association International(WEAI)」年會,並於會中發表論文"The Effect of Entrepreneurial Investments on Savings Behavior: Evidence form Taiwan",7月16~24日至美國科羅拉多大學Boulder分校經濟系訪問。	
92. 7.14~ 8. 8	朱雅珍 (助研究員)	於7月14日至8月1日赴美國芝加哥大學與刁錦寰及蔡瑞 胸院士進行學術合作研究,8月3~8日赴舊金山出席美國 統計學會年會,並發表論文。	
92. 7.17~ 7.23	陳明郎 (研究員)	至美國科羅拉多大學經濟系進行學術交流訪問。	
92. 7.27~ 7.30	張靜貞 (研究員)	受邀至加拿大蒙特婁參加美國農業經濟學會年會,並發表論文"On the Equivalence of Import Tariff and Quota: The Case of Rice Import in Taiwan"。	
92. 8. 1~93. 1.30	王泓仁 (副研究員)	赴美國紐約州立大學賓漢頓分校短期訪問六個月。本次 學術訪問主要是應該校教授Subal C. Kumbhakar之邀 請,從事專書的寫作及相關研究工作。	
92. 8. 2~ 8. 7	管中閔 (研究員兼所長)	赴美國舊金山出席「JSM北美聯合統計年會」以及「Statistica Sinica 編輯會議」。	
92. 8. 1~ 8.15	吳民忠 (助研究員)	至英國聖安德列大學經濟系進行學術交流訪問。	
92. 8. 2~ 8.10	蕭代基 (研究員)	應防災國家型科技計畫辦公室之邀請,赴美國德州農工 大學及日本京都大學訪問。	
92. 8 3~ 8. 9	簡錦漢 (研究員)	於8月3~7日前往北京中國社會科學院商討華人家庭動態調查合作研究事宜,並於8月7~9日前往香港中文大學經濟系訪問。	

92. 8 6~ 93. 8. 5	莊委桐 (副研究員)	獲行政院國家科學委員會核定為第四十一屆科技人員國外短期研究,於92年8月6日赴英國劍橋大學經濟系研究一年。
92. 8.10~ 8.24	蔡文禎 (副研究員)	應西安交通大學邀請,赴該校講授「高等計量經濟」課程。
92. 8.19~ 8.22	蔡青龍 (研究員)	應新加坡大學邀請,赴該校出席「第三屆亞洲學者國際會議」,並發表論文"Labour Flows of Indonesian and Vietnamese Women to Taiwan"。
92. 8.20~ 8.24	翁世芳 (副研究員)	赴瑞典出席「計量經濟學會二〇〇三歐洲會議」,會後至義大利 Universita' Degli Studi Di Bergamo Facolta' Di Economia 訪問及演講。
92. 8.26~ 8.29	詹維玲 (副研究員)	應Asian Productivity Orgainzation之邀請,赴馬來西亞出席「Study Meeting on Total Factor Productitvity Measurement and Analysis: Sector-specific Measurement」國際研討會,並在會中發表論文。
92. 9. 3~ 93. 3.31	梁啟源 (研究員)	應聘前往日本東京慶應大學產業研究所進行訪問研究 及教學,同時進行院方東北亞計畫主題研究之子計畫: 「台灣及日本購買力平價之研究」。
92.9. 6~ 9. 9	陳明郎 (研究員)	受美國康乃爾大學之邀請出席「 萬又煊教授榮退學術會議:國際貿易與經濟發展 」,並於會中發表論文 "A Micro-Matching Theory of Harrod and Hicks Neutral Technical Progress"。會後至美國范德堡大學經濟系進行學術交流訪問。
92.9. 6~ 9. 7	彭信坤 (研究員兼副所長)	代表本所赴美國康乃爾大學出席該校舉辦之本所通信 研究員「萬又煊教授榮退學術會議:國際貿易與經濟發 展」。
92. 9. 8~ 9.10	張俊仁 (副研究員)	應美國范德堡大學經濟系邀請至該校短期訪問,並與王平教授討論研究事宜。
92. 9.16~ 9.25	管中閔 (研究員兼所長)	赴美國范得堡大學與加州大學戴維斯分校訪問及演講,並赴芝加哥參加「2003 NBER/NSF 時間數列分析研討會-刁錦寰院士榮退研討會」,於會中發表論文。
92. 9.19~ 9.20	吳中書、林金龍 (研究員) 周雨田 (副研究員)	赴美國芝加哥大學參加該校舉辦之「2003 NBER/NSF時間數列分析-刁錦寰院士榮退研討會」。

來訪學人

日 期	研究人員	說明
92. 7. 15~ 8. 19	美國范德堡大學 經濟系 黃境如教授	至本所訪問,並參與「廠商合併潛在效益之模式研究」研究計畫。
92. 8. 14~ 8. 24	美國范德堡大學 經濟系 王平教授	至本所訪問。

∞ 人 事 動 態 ∞

OFFICE OFFICE OFFICE OFFICE OF STREET

(民國92年7月至9月)

- 1. 特聘研究員<u>朱敬一</u>先生兼任本院副院長,兼職任期至九十二年九月三十日屆滿,於九十二年 十月一日返所服務。
- 2. 研究員彭信坤先生,自九十二年九月一日起至九十三年八月九日止續聘兼任本所副所長。
- 3. 副研究員謝修女士,自九十二年八月一日起辭職,轉任台北大學經濟系副教授。
- 4. 副研究員吳慧瑛女士,自九十二年八月一日起聘期屆滿離職。