



中央研究院經濟研究所

簡訊

第六十期

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歡迎

◇本所新聘助研究員林常青先生已於九十五年七月三日到職，林先生於 2006 年獲美國密西根大學經濟學博士學位，其研究專長為計量經濟理論與應用計量經濟。

恭賀

◇陳明郎研究員榮聘兼任本所副所長，任期自九十五年八月十日至九十六年八月九日止。

◆已舉辦之會議

2006 經濟理論與應用國際會議

2006 Taipei Conference on Economic Theory and Applications

August 7-8, 2006

Venue: Institute of Economics, Academia Sinica

Organizer: Institute of Economics, Academia Sinica

Program

August 7 (Monday)

- 08:30 – 09:05 Registration
- 09:05 – 09:10 Opening Remarks
Ching-Chong Lai (Deputy Director of Institute of Economics, Academia Sinica)
- 09:10 – 10:10 Keynote Speech
Preside: Chien-Fu Chou (National Taiwan University)
“*Mechanism Design with Partial State Verifiability*”
Raymond Deneckere (University of Wisconsin-Madison) and Sergei Severinov
(University of Wisconsin, Madison and Duke University)
- 10:10 – 10:40 Coffee Break
- 10:40 – 12:25 First Session
Preside: Cheng-Chen Yang (Academia Sinica)
“*Labor Migration with Remittance in a Core-Periphery Economy*”
Shin-Kun Peng (Academia Sinica and National Taiwan University)

and Masahisa Fujita (Kyoto University)
Discussant: Fu-Chuan Lai (National Taipei University)

“Belief Operator in a Universal Space”

Xiao Luo (Academia Sinica) and Yi-Chun Chen
(Northwestern University)

Discussant: Man-Chung Ng (Academia Sinica)

“A Universal Type Space for Dynamic Games with Non-Bayesian Players”

Yi-Chun Chen (Northwestern University)

Discussant: Meng-Yu Liang (Academia Sinica)

12:25 – 13:30

Lunch

13:30 – 14:30

Keynote Speech

Preside: Chih Chang (National Tsing Hua University)

“Population Sustainability of Social and Economic Networks”

Youngsub Chun (Seoul National University)

14:30 – 14:50

Coffee Break

14:50 – 16:35

Second Session

Preside: Chao-Hsi Huang (National Tsing Hua University)

“Pairwise-Core Monetary Trade in ‘Period-Two’ Models”

Tai-Wei Hu (Pennsylvania State University) and Neil Wallace (Pennsylvania State University)

Discussant: Yiting Li (National Taiwan University)

“Velocity of Money, Equilibrium (In)determinacy and Endogenous Growth”

Shu-Hua Chen (Shih Chien University) and Jang-Ting Guo
(University of California, Riverside)

Discussant: Wen-Ya Chang (Fu-Jen Catholic University)

“Economic Growth, Market Development and Wealth Accumulation among the Richest 100 Billionaires in the United States: A Categorical Analysis of Inequality, 2004”

Lee-Hsuan Lin (Yuan-Ze University), Ben-Chieh Liu and Joseph A. Deskin (Chicago State University)

Discussant: K. L. Glen Ueng (National Chengchi University)

16:35 – 16:55 Coffee Break

16:55 – 17:55 Keynote Speech

Preside: Chung-Cheng Lin (Academia Sinica)

“Overcoming Participation Constraints”

Peter Norman (University of British Columbia) and Hanming Fang (Yale University)

19:00 – 21:00 Dinner

August 8 (Tuesday)

09:00 – 10:00 Keynote Speech

Preside: Chinn-Ping Fan (Soochow University)

“Small Worlds: Modeling Attitudes towards Sources of Uncertainty”

Soo Hong Chew (Hong Kong University of Science and Technology) and Jacob S. Sagi (University of California, Berkeley)

10:00 – 10:30 Coffee Break

10:30 – 12:15 Third Session

Preside: Chen-Ying Huang (National Taiwan University)

“Individual Decision-Making under Uncertainty –An Experimental Panel Data Study”

Chinn-Ping Fan (Soochow University), Mei-Hua Tsai (Chin Min Institute of Technology) and Bih-Shiow Chen (Soochow University)

Discussant: Shih-Ying Wu (National Tshing Hua University)

“Make a Guess: A Robust Mechanism for King Solomon’s Dilemma”

Chun-Lei Yang (RCHSS, Academia Sinica) and Cheng-Zhong Qin
(University of California, Santa Barbara)

Discussant: Yusen Sung (National Taiwan University)

“Peer Effects and Consumption Behavior in Interconnected Networks”

Ching-I Huang (Northwestern University)

Discussant: Jiunn-Rong Chiou (National Central University)

12:15 – 13:30 Lunch

13:30 – 14:30 Keynote Speech

Preside: Kong-Pin Chen (Academia Sinica)

“Dynamic Psychological Games”

Martin Dufwenberg (University of Arizona)

14:30 – 14:50 Coffee Break

14:50 – 16:35 Fourth Session

Preside: Li-Chen Hsu (National Chengchi University)

“Winner-Picking with Budget Constraint”

Gea M. Lee (Singapore Management University) and Eslyn Jean-Baptiste
(Columbia University)

Discussant: Tsung-Sheng Tsai (Academia Sinica)

“Organizing Links to Gain Favorable Verdict”

Shyh-Fang Ueng (National Chung-Cheng University)

Discussant: Kuo-Chih Yuan (National Taiwan University)

“Secured Lower Bound, Composition up, and Minimal Rights First for Bankruptcy Problems”

Chun-Hsien Yeh (Academia Sinica)

Discussant: Yi-YoYang (Aletheia University)

- 16:35 – 16:55 Coffee Break
- 16:55 – 17:55 Keynote Speech
Preside: Ping-Sing Kuo (National Dong Hwa University)
“Sniping and Squatting in Auction Markets”
Jeffrey C. Ely (Northwestern University) and Tanjim
Hossain (Hong Kong University of Science and Technology)
- 19:00 – 21:00 Dinner

Workshop on Econometric Models and Methods

August 17, 2006

Venue: Institute of Economics, Academia Sinica

Organizer: Institute of Economics, Academia Sinica

Program

- 08:30 – 09:15 Registration
- 09:15 – 10:05 Preside: Chung-Ming Kuan (Academia Sinica)
Speaker: **Kamhon Kan** (Academia Sinica)
Topic: *Estimation with Instrumental Variables I*
- 10:05 – 10:10 Coffee Break
- 10:10 – 11:00 Speaker: **Kamhon Kan** (Academia Sinica)
Topic: *Estimation with Instrumental Variables II*
- 11:00 – 11:10 Coffee Break
- 11:10 – 12:20 Speaker: **Cheng Hsiao** (University of Southern California, USA)
Topic: *Panel Data Discrete Choice Model I*
- 12:20 – 13:30 Lunch
- 13:30 – 14:50 Chair: Ching-Fan Chung (Academia Sinica)
Speaker: **Cheng Hsiao** (University of Southern California, USA)
Topic: *Panel Data Discrete Choice Model II*
- 14:50 – 15:10 Coffee Break
- 15:10 – 16:00 Speaker: **Hung-Jen Wang** (Academia Sinica)
Topic: *Stochastic Frontier Models: Methods and Applications I*
- 16:00 – 16:10 Coffee Break
- 16:10 – 17:00 Speaker: **Hung-Jen Wang** (Academia Sinica)
Topic: *Stochastic Frontier Models: Methods and Applications II*

經濟論文

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二、對外貿易.....簡錦漢

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四、工業生產.....梁啟源

五、服務業.....周雨田

六、貨幣與物價.....吳中書

參、臺灣經濟趨向圖表與統計

賴景昌

Monetary Endogenous Growth and Nominal Income Targeting: An Analysis on Positive and Normative Perspectives

This project first sets out a monetary endogenous growth model in which intermediate goods market is imperfectly competitive, the production of intermediate goods is subject to production externality, and monetary authorities target a specific nominal income growth rate. Then, we use the model to examine the possible consequence of adjusting the nominal income growth rate on economic growth and welfare from both positive and normative perspectives. On the positive perspective, this project addresses whether the monetary authorities can govern the growth-rate patterns of relevant macro variables when they adjust the nominal income growth rate. Moreover, this project attempts to analyze the transitional growth-rate time paths of relevant macro variables when the monetary authorities engage in a pre-announced nominal income policy. On the normative perspective, given that imperfect competition in the intermediate goods market and production externality will lead to resource misallocation, this project attempts to study whether the monetary authorities can choose a suitable growth rate of nominal income and fiscal authorities can choose a suitable rate of income tax to remedy the distortions stemming from imperfect competition and production externality.

陳明郎

Recursive Preferences in Two-country Optimal Growth Models (1/2)

本研究計畫，預計利用二年的時間在最適經濟成長模型下，引進遞回偏好，以兩國模型，研究對國際貿易動態和經濟成長的影響。第一年在 Heckscher–Ohlin $2 \times 2 \times 2$ 的 Ramsey 架構下，研究國際貿易動態。第二年，在內生成長架構下，研究經濟成長，國際貿易動態，以及探討複均衡動態路徑。

朱敬一

The Coevolution of Intergenerational Transfers and Longevity: An Optimal Life History Approach

在一個最適的生命過程中，資源應如何有效分配於生育、存活與成長三個用途當中？依據過去的文獻，我們可以推論資源分配的預算是限制於個體在當下擁有的能量。我們思考的是在怎樣的情況之下，能量由成人移轉給子女進而放鬆子女的能量限制，會是最有利於演化。就概念而言，這種轉移是牽涉到生命歷程間的借貸。我們發現：若個體年長時有更高的存活率以及較佳的生育率，則移轉會有利於演化。我們證明：當移轉是有利於演化時，生物到移轉年齡層之前的存活率，必然會與移轉行為本身同步演化提高。

楊建成

On the Budget-Constrained IRS: Equilibrium and Efficiency

This paper extends Graetz, Reinganum and Wilde's (1986) seminal work on tax compliance to the real-world scenario where the IRS (Internal Revenue Service) faces a budget constraint imposed upon her by the Congress. The paper consists of two parts. The first part is positive – we characterize the equilibria resulting from the interaction between taxpayers and the budget-constrained IRS. The second part is normative – we examine the efficiency implication of varying the size of the budget allocated to the IRS. It is shown that, to mitigate or eliminate the so-called “congestion effect,” the IRS should be sufficiently budgeted and, in particular, we provide a case for the policy prescription that the size of the budget allocated to the IRS should be expanded as long as an additional dollar allocated could return more than an additional dollar of tax revenue.

梁啟源

再生能源替代火力發電及核能之經濟評估

故本文的研究目的為：經濟成本代替會計成本的概念修正梁啟源（民 92 年），2003 年經濟部再生能源發展方案以再生的社會成本效益。

本研究評估的發展再生能源的社會成本包括：(1)電價補貼及設備補貼，(2)再生能源不能提供備載容量無法減省之容量成本（不包含太陽光電），(3)經濟成長減緩效果。社會效益包括：(1)二氧化碳減量效益，(2)空氣污染減量效益，(3)太陽光電尖峰發電效益，(4)太陽光電之產業帶動「淨效果」（政府及民間投資產業帶動效果-民間投資抵銷效果-臺電減少替代電廠投資抵銷效果），(5)風力發電之產業帶動「淨效果」（臺電及民間投資產業帶動效果-民間投

資抵銷效果），(6)自產能源對供電安全性的貢獻。

在政策模擬方面採用 Liang-Jorgenson (2003) 的臺灣動態一般均衡模型 (DGEMT) 來分析。

政府的再生能源發展計畫，若係替代火力發電，縱令考慮其外部效益，各方案的社會淨效益皆為負值；若拿來替代核能發電則其社會淨效益的負值更大，皆不符成本效益原則。

這和梁啟源（民 92 年）所得的結果不同，梁啟源（民 92 年）研究的四個方案中，方案一及方案二的社會淨效益皆為正值。主要係假設前提的差異。以兩研究假設前提最相近的方案一的 Case 1 為例：梁啟源（民 92）係假設 2003 年後太陽光電的設備補助成本以每年 5% 的速度下降，而本研究則根據目前的立法趨勢，假設太陽光電的設備補助成本在 2010 年後才以每年 5% 的速度下降。故太陽光電的設備補助金額的大小及發展目標的大小及期程對政府整體再生能源發展計畫是否經濟可行（符合社會成本效益原則）居關鍵的地位。總結論，故本文建議：政府的再生能源發展計畫宜事前做好仔細的社會成本效益評估，不宜躁進，以免浪費國家資源。其中太陽光電的發展目標更宜採保守的作法。

梁啟源

能源價格變動對產業的影響

本文的目的在利用臺灣動態一般均衡模型 (DGEMT) 模擬分析油、電、天然氣及煤價變動對產業及整體經濟之物價、成長、能源需求及 CO₂ 排放的影響。所得之結論及建議可做為政府調整能源價格政策之參考。

本文主要發現如下：(1) 以同樣價格上漲 10% 為例，以電價變動對整體產業物價的影響最

大，為 0.64%，油價次之（0.48%），以下為天然氣（0.064%）及煤價（0.0618%）。(2)就成本而言，同樣以上漲 10% 為例，則以油價變動對整體經濟成長的影響較大，為-0.027%，以下依序為電價調整（-0.14%）、天然氣價（-0.023%）及煤價變動（-0.0131%）。

梁啟源

臺灣經濟成長、能源需求與二氧化碳基線資料之建立：2004-2020 年

本研究的目的是在建立 2004-2020 年臺灣經濟成長，能源需求與二氧化碳之基線資料，除提供政府決策之參考外，並據以作為進一步比較採用不同模擬模型對京都議定書生效對臺灣長期經濟之影響以及採行各種溫室氣體減量政策工具影響的基礎。

研究方法在經濟成長預測方面係根據中研院經濟所（吳中書）及主計處（何金巡）的預測結果取其幾何平均數。能源需求與CO₂基線預測則根據DGEMT模型與Liang-Jorgenson(2003)模型加以估算。

本研究的主要發現如下：(一) 經濟成長：(1) 2004-2020 經濟成長率本文預測為 4.48% 低於何金巡的 4.51%，但高於吳中書（4.47%）、臺電公司（中案 4.27%）、TAIGEM III（4.10%）及工研院（4.06%）。(二) 能源需求：(2) 本研究 2005-2025 年電力供應合計數之年平均成長率為 3.7%，略高於MARKAL的 3.39%，初級能源供給與最終能源需求總計之年平均成長率分別為 3.39% 與 3.75%，亦稍高於MARKAL的 3.11% 與 3.44%。(三) 二氧化碳排放：(3) 臺灣CO₂排放量將由2004年的 2.51 億噸增加為2015年的 3.867 億噸，2025 年更將增達 6.275 億噸。2004-2015 年平均成長率為 3.47%，2015 至 2025 年平均成長率則為 4.84%。(4) 本研究至 2025

年之CO₂排放基線預測值與另兩個模型基線預測值相比較，高於MARKAL 5.63 億噸與TAIGEM III 5.364 億噸。2005-2025 年CO₂排放平均成長率，本研究為 4.22%，亦高於MARKAL 3.58%及TAIGEM的 3.71%。

梁啟源

電價調整對電力需求及臺灣經濟之影響

本研究的目的是在評估電價反應外在成本變動，如：燃料成本及稅負變動等，而調整之下列影響：(1)電力需求及其他替代能源的需求；(2)電力效率(GDP/電力使用量)的變動；(3)CO₂排放的影響；(4)對個別產業及整體經濟物價之影響；(5)對個別產業及整體經濟成長之影響。本文的結論與建議可做為政府決定電價調整及能源價格政策之參考。評估所用的模型為更新之Liang-Jorgenson(2003)的臺灣動態一般均衡模型(DGEMT)。本研究擬利用近似理想需求體系(AIDS)架構對DGEMT的消費者模型進行更新，以增進模擬分析的準確性。

羅紀琮、李光廷、林志鴻、林美色、尤素娟、林士淳

健康保險制度 — 日、德、法、荷的經驗與啟示

全民健保實施剛屆滿十年，不論是在醫療給付範圍的周全性、民眾就醫的方便性以及醫療資源耗用的效率性等方面，在國際上都名列前茅。然而在醫療科技快速發展、人口結構迅速老化的情況下，現行制度的問題逐漸呈顯。

本書從制度現況、改革經驗與未來展望等層面探討了日本、德國、法國、荷蘭等國的健康保險制度。其中，德國為社會保險制度鼻祖，實施歷史超過百年；日本是我國現行制度的主要師法對象；法國是公私混合保險制度的

典範；荷蘭則是多層次保險給付國家代表。

臺灣地區正面臨健保的轉型時刻，應以他山之石作為鑑戒，將全民健保改革成一個更具公平性、更有效率、更有品質的制度。本書可做為各界檢視全民健保的工具，藉以期待更美好的未來。

Jui-Hsing Chang, Chin-Yuan Hsu, **Joan C. Lo**,
Chie-Pein Chen, Fu-Yuan Huang, Suchuan Yu
**Comparative Analysis of Neonatal Morbidity
for Vaginal and Caesarean Section Deliveries
Using Hospital Charge**

To assess the neonatal morbidity of alternative modes of delivery using economic data.

Two groups of neonatal morbidity data were extracted according to mode of delivery from inpatient claims on the National Health Insurance in Taiwan: uncomplicated vaginal delivery and uncomplicated caesarean section delivery. Outcome variables included number of infants treated as inpatients, duration of hospital stay, and hospital charge during both the first month and the first year of age.

Uncomplicated caesarean section delivery of term infants carries a significant increase either in the first month of life or during the first year after birth in both duration of hospital stay and hospital discharge when compared with uncomplicated vaginal delivery. Neonatal jaundice accounts for the greater morbidity among term newborns, irrespective of delivery mode, followed by infectious, gastrointestinal, and respiratory morbidity. In the logistic regression results, newborns in the uncomplicated VD group remained positive and strongly associated with

skin diseases. Newborns in the uncomplicated CS group are strongly positively associated with the disease of respiratory, digestive and circulatory system and infection disease.

The findings of this study may provide further information for clinicians and would be an important consideration when advising pregnant women on the preferred route of delivery.

吳中書

**我國銷售稅制改革對所得、物價與產業結構
影響之研究**

本研究的主要目的在於提供銷售稅制改革對我國所得、物價等重要總體變數，以及產業與就業結構影響之衝擊效果。文中我們區分成兩個部分來進行分析：在第一部分，我們將建立一個涵蓋財政收支的總體經濟計量模型，從長期的觀點來模擬並估測銷售稅制改革對總體經濟的影響效果；在第二部分，則是採 CGE 模型來進行部門別（橫斷面）的比較靜態分析，藉以突顯政策衝擊對各產業部門產生的關聯反應，以及對要素需求所產生之衍生效果。

首先，在第一部分，我們延用吳中書與許嘉棟(1994)、吳中書(1995)以總需求為主的架構，並融入稅改對總體變數可能的衝擊管道，建立一總體計量模型，同時配合稅改內容分別針對政府支用稅收作為降低政府的負債餘額、增加政府消費支出、或增加政府投資支出此三種不同用途，設計了六種不同情境進行模擬分析。模擬結果顯示，長期而言，除了政府將新增稅收用於政府消費支出的情況外，其餘兩種使用稅收的方式皆有助於政府財政收支的平衡。至於對民間消費、民間投資，以及實質國內生產毛額的影響，則依支出特性的不同而存

在差異性。一般而言，政府把營業稅稅率調高所獲得的新增稅收用於平衡財政收支的情況，對於經濟體系的正面效益最大，雖然在此情境需較長的期間調整，但在稅率提升後的幾年裡，其對民間消費、民間投資與實質國內生產毛額的擴增能力最為持續，且對於財政收支的改善與失業率的降低幅度也是最為顯著。此外，對於物價的衝擊效果亦未明顯較其他情境惡化。但值得注意的是，為便於模擬分析之故，總體模型在設立上相當精簡，對於貨幣市場、勞動市場，以及資本市場並未加以深入分析。同時，限於資料的可取得性，稅收函數的設立甚為簡單，估計顯著性亦存在加強的空間，這些都是未來值得進一步努力改善之處。

接著，在第二部分，除了採用同時包含總體與個體經濟資訊與相互關聯性的CGE模型之外，同時為捕捉銷售稅改對不同所得者之所得與福祉之影響，亦引入所得收支方程式，編制社會會計矩陣表(SAM表)，從個別產業部門的角度來分析銷售稅制改革對我國經濟體系「效率面」與「分配面」之影響。模擬結果顯示：提升加值型營業稅短期內雖然對整體GDP下降與物價上漲有負面影響，但在不考量稽徵成本下，若能同時考慮將民生必需品不予提升，並搭配取消橡膠輪胎等貨物稅、娛樂稅並廢除印花稅等措施，將有助於趨緩這些負面的影響。

其次，在產業部門的影響方面，實施銷售稅改後，將誘發產業結構之調整，實質產出之相對減緩幅度以「民生工業」居首，但就絕對值而言，則是以服務業以及屬資本密集之「基礎工業」所產生的負面影響較大。新增租稅之運用方式將導引產業結構之調整方向，若將新增稅收運用於政府消費，則「其他服務業」將加速擴張；若運用於政府投資，則「營造業」

將加速成長。在勞動就業的影響方面，實施銷售稅改對衝擊較大的部門將產生就業抑制效果，且名目工資皆呈現上揚的現象；惟在不同模擬情境下，隨著產業的消長，各部門就業機會的提供亦會隨之而波動。

最後，在所得分配面的影響上，隨著稅制的調整，可支配所得之分配將因產業結構的變化而有微幅的平均化現象。但透過要素資源的重新配置與消費物價之上揚，造成了所得排序兩端的家計單位福利水準降低的幅度較大，故福利水準的不均度呈現略為惡化的現象。

吳中書

我國所得稅最低稅負制度對總體所得與物價影響之研究

本研究計畫的主要目的在於瞭解最低稅負制度的實施對於我國整體經濟所得與物價之影響。首先，在探討最低稅負制度的實施對整體經濟消費的影響方面，由於不同所得階層其邊際消費傾向不同，稅負對其衝擊亦有所差異，因此，我們將視資料的可取得性，把消費依所得水準劃分再加以評估之。其次，在研究最低稅負制度的實施對民間投資的影響方面，我們將估算最低稅負制度所可能增加的營利事業所得稅，並將其考慮在投資函數中估算其對民間投資的衝擊效果。接著，我們會建立一個總體計量模型將上述最低稅負制度對民間消費與民間投資的影響效果涵蓋在內，並模擬分析最低稅負制度的實施對我國實質國內生產毛額與消費者物價指數變動之可能衝擊效果。最後，我們將探討最低稅負制度適用於不同所得階層時的影響效果。此外，我們亦將討論最低稅負制度的實施搭配不同財政收支政策對整體經濟的影響，藉以提供財政部在規劃財政收支時之參考資訊。

吳中書

當前臺灣民間消費問題研析與對策

觀察歷年來我國實質民間消費的變動趨勢，儘管實質民間消費的增長幅度呈現逐年走滑且變動幅度明顯的情形，但其占實質國內生產毛額之比率穩定的維持在 60% 左右波動。若將民間消費按支出用途區分為食品、飲料、菸絲、衣著鞋襪及服飾、燃料與燈光、租金及水費、家庭器具與設備、家庭管理、醫療保健、娛樂消遣與教育、交通及通訊，以及其他等 12 項，屬於民生必需品之食品類，以及對身體健康不利之菸絲消費，隨著時間呈現比重逐年下滑的現象。相反的，能夠提升生活品質的家庭器具與設備消費，以及醫療與保健類消費的比重是呈現逐年走高的情形。類似的情形亦反應在按購買型態分類的民間消費組成中，非耐久財類別隨時間顯現出逐步下降的走勢，而耐久財與服務類別之民間消費比率則呈現逐年增加的現象。由以上各種類型消費組成的變動趨勢顯示，我國的民間消費結構相當穩健，大致符合經濟發展的特色。

在解釋實質民間消費的變動因素方面，根據本研究的實證結果顯示，實質可支配所得是影響實質民間消費最重要的解釋變數。在消費函數中考慮實質可支配所得足以解釋九成以上實質民間消費的變動。此外，股票市場的榮枯亦是影響民間消費的重要變數之一。雖然其影響係數並不大，但在消費函數中增加考慮實質股票成交值。對消費函數的配適度與預測能力皆有所改善。至於信用與民間消費的關聯性，就影響係數與估測能力的增進而言，雖有所助益，但影響力較為有限。

綜合上述分析顯示，我國實質民間消費結構的變動符合經濟發展應有的特色，尚屬穩

健，並不需擬定相關政策來改變既有消費組成結果。近年來民間消費成長不盡理想大致是反應我國經濟成長趨緩，股市表現，以及消費貸款的變化所致。然而股市是反應經濟與金融情勢，當社會大眾對於未來經濟存在樂觀預期時，自然願意將資金投入股市。此外，信用市場亦部分反應經濟的狀態，當金融機構財務狀況較佳、廠商投資意願上升，景氣增溫時，金融機構的放款必然擴增，進而提昇民間消費。因此，民間消費與經濟的榮枯具有非常密切的關係。當經濟成長暢旺時，勢必帶動民間消費，而民間消費的擴增，亦會進一步的推升實質國民所得。若要提昇我國的民間消費，除了維持出口的競爭性，如加強企業研發的誘因、排除對外貿易的障礙，提供貿易與投資的資訊...等。對內整體投資環境的改善，如針對企業投資所常遭遇的問題落實解決、加速符合經濟金融發展趨勢相關法案的推動、避免政黨間的內鬥...等，亦相當重要。此外，信用市場的健全，如落實風險控管制度、加速金融業的國際整合程度，與增加資本市場效率性...等，將有助於信用管道之暢通，使民間消費的擴增更為穩健。

蕭代基

臺灣地區綠色國民所得帳環境價值矩陣建置之研究

綠色國民所得帳之目的在於蒐集環境體系與經濟體系相互影響之相關資訊，分別以實物資產帳、排放帳及品質帳呈現，而自然資源之使用與其提供之服務價值，以及環境汙染狀況對各種受體之影響，必須予以貨幣化，也就是分別對自然資源的運用狀況及環境品質之影響程度，給予折耗值、服務價值及質損值，並以質損帳、自然資源折耗帳及自然資源服務價值帳呈現，最後與國民所得帳整合，展現出含括

環境與經濟體系之綜合帳。本計畫針對各污染物、各評估項目之特性，選擇合宜的評估方法，規劃與執行實證研究計畫，估計空氣污染、水污染、土壤與地下水污染、固體廢棄物等環境污染物對於各種受體造成的質損，以建立環境價值矩陣。本計畫研究方法包括文獻評估與實證研究，首先，經由文獻評估挑選出適當作為效益移轉的文獻，並應用效益移轉法進行各質損項目之評估，其次，針對尚無既有研究成果的質損項目，進行完整的實證研究，經由此二方法建立臺灣地區的「環境價值矩陣」。

傅祖壇

Performance Ranking and Management Efficiency in College of Business: A Study at the Department Level in Taiwanese Universities

The management efficiency ranking is useful and important information for decision makers of higher education institutions in resource allocation. However, for prospective students and recruiters of graduates, performance or reputation ranking is more useful information in their college selection and graduates recruiting. In this paper, a performance ranking and resource management efficiency are measured at the department level via the data environment analysis technique for the college of business in Taiwan. Data on recent graduates' job market performance and the subjective evaluation of educational satisfaction reveal that the departments at public university in general have higher DEA performance score and are preferred choice of prospective students and business communities. Empirical results further indicate a positive correlation between the performance ranking and resource management

efficiency. It confirms the hypothesis that good management, good performance, and reputation go hand-in-hand even in higher education.

傅祖壇

Quality and Economies of Scale in Higher Education: A Semiparametric Smooth Coefficient Estimation

This paper proposes a semiparametric smooth coefficient cost model to study the university cost structure where coefficients are an unknown function of the university's overall quality. A local least square method with a kernel weight function is used to estimate the cost function, and a simple statistic for testing a parametric model of the additive quality versus the semiparametric smooth coefficient model is proposed. Empirical results from 56 universities in Taiwan show that, taking quality into account, higher education is subject to diseconomies of scale. In all categories – comprehensive and science/technology, public and private universities – the current university scale in Taiwan is too big to be cost efficient.

黃登興

貿易與垂直分工理論再檢視

產業之生產階段，雖然技術上可以分段來完工，經濟上可能無分工之必要，端視市場規模大小而有無分工之利。然而，睽諸貿易理論的有關文獻，均未能具體區分「技術上可能」與「經濟上值得」的上下游分工型態，以及其如何受到貿易的影響。「新貿易理論」，雖然跳脫傳統理論之固定規模報酬及完全競爭市場的

架構，引進規模遞增與獨佔性競爭的架構，成功地解釋了國際間產業內貿易現象，其對於生產階段，仍舊侷限在外生設定的層次。因此本研究一反既有文獻生產分段結構為固定的假設，建構一個兩國貿易之一般均衡模型，分析貿易如何影響到均衡的生產結構，及跨國之垂直分工程度。模型設計之主要理念是，技術上准許分工，但是經濟體系的均衡則不一定有分工的情形出現（只有整合型廠商利潤不為負），但貿易後則出現「分工生產」的情況（亦即只生產部分產品也有利可圖）。具體而言，我們希望找出在何種條件下，會出現一個類似下面的情境：「未貿易時因為只有國內市場，規模太小以致於雖然生產技術上可以上下游分工，卻無利可圖，因此只有「不分工」的均衡；貿易後則出現跨國分工的均衡。」

彭信坤

Labor Migration with Remittance and the Equilibrium of Regional Distribution

Given the increasing prominences of labor migration with remittance, this paper examines its welfare implications. First, we develop a new version of core-periphery model, which is suitable for the analysis of this issue. Then, we prove the existence of core-periphery equilibrium with the unskilled labor migration associated with remittance, where a portion of their wages is sent back to their families in the periphery. And examine the welfare impact of the migration of unskilled workers from the periphery to the core, which includes the analysis of the real wage and welfare inequality within country and between countries. The results show that the more migrants come to the core as the remittance become easier,

or as the transportation cost of manufacturing goods related to that of the agricultural goods becomes higher. This, in turn enhances the welfare of the families of unskilled workers in the periphery, while the welfare of unskilled workers in the core is diminished. Therefore, it thus decreases the welfare inequality of the unskilled labors between the core and periphery, while increases the inequality of real wage between the skilled and unskilled workers within the core.

林金龍、銀慶剛

Large Selecting Optimal Multistep Predictors for Unstable Autoregressive Processes

Previous analysis on forecasting theory either assumes knowing the true parameters or assumes the stationarity of the series. Not much is known about the theory of forecasting for nonstationary models with estimated parameters. To fill this gap, this paper investigates multistep forecast errors for autoregressive (AR) processes with unit roots. If a working AR model is adopted, then two completing types of multistep prediction methods, i.e., plug-in and direct methods, can be obtained from this model. We first obtain asymptotic expressions for the mean-squared prediction errors of these two methods up to terms of order $1/n$, where n is the number of observations. The expressions show that the best prediction result is not only determined by the prediction model, but also by the prediction method. To find the best combination, asymptotic properties of the accumulated squares of multistep prediction errors are investigated in the presence of unit roots. We show that the accumulated errors can be

asymptotically decomposed into two components, one of which, arising from estimation uncertainty, is of order $\sqrt{\log n}$, and the other, arising from the disturbance term, is of order \sqrt{n} but common for each candidate predictor. While the $\sqrt{\log n}$ term is smaller compared to the other one, its associated constant crucially determines the candidate predictor's performances. This special feature enables us to construct a predictor selection criterion that can choose the best combination of the prediction model and the prediction method with probability tending to 1. Our theoretical findings are illustrated via simulation studies and analysis of several real data sets.

林金龍、吳中書

The Relationship between Openness and Inflation in NICs and G7

Investigation a Sample of 114 countries, Romer (1993) found a Significant negative relationship between openness and inflation. For a cross-section data set which covers so many countries, it is hard for a researcher to understand the economic situation of every country in the sample set. If it includes some countries which have a special economic structure, the empirical results might be significantly distorted. In addition, to represent a country's characteristics by period averaged indexes may not reflect the actual phenomenon. In this Paper, we adopt a panel data set which includes some countries of NICs and G7 to reinvestigate the relationship between openness and inflation. Since the number of countries we discussing is only thirteen, it is

relatively easy for us to go through the patterns of openness and inflation of each country. Moreover, using the panel data, we can verify the time consistency theory by examining the corollary of the theory that the effect of monetary expansion on output is smaller in a more open economy. Our empirical results show that openness and inflation does not have a regular relationship as argued by Romer (1993), and there exists no certain relationship between openness and the impact of money supply.

張靜貞

洪災風險管理之財務規劃與民眾投保意願之分析 (II)

本研究從需求面來進行洪災風險管理與洪災保險可行性之分析，計畫第一年利用全省電話問卷調查與條件評估法，分析我國民眾參與洪災保險的投保意願及原因。第二年進一步利用 1993-2004 年共十年的家庭收支調查資料庫，從個別家庭在重大事件之前後消費行為之改變，來分析自我保險與商業保險之替代關係，分析之結果可用來解釋為何民眾對於災害保險之投保意願偏低，也可用來協助政府判斷是否要開辦保險，還是採用其他救助措施（如緊急救助金與低利貸款等）較為適當。

鍾經樊

Simulation-Based Estimations and Their Applications to Financial and Macroeconomic Models

Computationally simple maximum likelihood estimation of both continuous-time diffusion models and the VAR model with a qualitative (i.e., dummy) endogenous variable are not feasible.

More specifically, Gallant and Tauchen's (1996) Efficient Method of Moments (EMM) estimation method is required for the former models while the Markov Chain Monte Carlo (MCMC) estimation method is indispensable for the latter. In this project I therefore propose to first conduct an in-depth review of simulation-based estimation methods and then apply them to the two aforementioned models. The goal of this project is not to develop some new methodology when implementing the EMM or the MCMC procedures but to apply these estimation to two econometric models: the stochastic volatility feedback model and the business-cycle index VAR model. Both of these proposed models should represent serious efforts to complement the respective literature.

簡錦漢

The Labor Market Effects of National Health Insurance: Evidence from Taiwan

This study investigates the impacts of national health insurance on the labor market, by considering the case of Taiwan, which implemented national health insurance in March 1995. Taiwan's national health insurance is financed by premiums, which are proportional to an employee's salary. These premiums may introduce distortions to the labor market. Based on repeated cross-sections of individual data we find that, on average, private sector employees' work hours declined relative to their public sector counterparts, while their relative wage rates were almost unchanged with the introduction of national health insurance. The results suggest that neither private sector employers nor their employees were able to shift

their premium burden to each other.

林忠正

懲罰怠惰、流失人才

要提升學術研究績效，一方面要能吸引與留住傑出人才投入研究行列，另一方面要能使聘請到的研究人才願意努力以赴而不偷懶怠惰。本文藉由設立與分析一個簡單的偷懶－反淘汰模型，指出近年來利用不斷提高升等續聘標準的懲罰性誘因，做為解決學者偷懶怠惰問題的主流思想，雖然在短期中享有克服偷懶問題的好處，卻會付出長期不能吸引或留住傑出人才投入研究行列的代價，結果在長期將使學術研究績效不升反降。並且當一個學術研究單位採取此懲罰性手段來追求自身績效時，會因此降低整體學術市場的吸引力，使得優秀人才望而卻步另擇它途發展，造成其他學術機構所能雇用的人員素質因而下降的負面外部性，而損害學術社群的整體利益。換句話說，若無適當的配套措施，想要單純的以提高升等續聘標準的懲罰性誘因來刺激研究績效，可能反而使學術社群陷入「短多長空」與「損人不利己」的雙重困境中。

王泓仁、陳南光

The Procyclical Leverage Effect of Collateral Value on Bank Loans — Evidence from the Transaction Data of Taiwan

We investigate the empirical relationship between firms' collateral values and land-secured loans during asset price cycles, taking into account the heterogeneity of the corresponding

banks. We employ a transaction dataset from Taiwan in the years between 1991 and 2001, which contains collateral information of each loan transaction and identifies the lender and the borrower. The dataset is combined with the banks' and the firms' financial profiles, which allow us to estimate a simultaneous equation model of the demand and supply of commercial loans. We find that the value of collateralizable assets has positive and significant effects on the amount of land-secured loans, and that the leverage effect of collateral is procyclical to asset price cycles. We also note that firms in the electronics industry, which is the fastest growing industry during the sample period, are able to borrow more than other firms do at each marginal dollar of collateral.

董安琪

Population Aging and Intergenerational Transfers: Introducing Age into National Accounts

In all societies intergenerational transfers are large and have an enormous influence on inequality and growth. The development of each generation of youth depends on the resources that productive members of society devote to their health, education, and sustenance. The well-being of the elderly depends on familial support and a variety of social programs. The National Transfer Accounts (NTA) system provides a comprehensive approach to measuring all inter-age transfers at the aggregate level. It encompasses reallocations achieved through capital accumulation and transfers, distinguishing those mediated by public institutions from those relying on private institutions. This paper introduces the methodology

and presents preliminary results emphasizing economic support systems in Taiwan and the United States. As the two economies differ in their demographic configuration, their level of development, and their old-age support systems, a comparison of the two will shed light on the economic implications of alternative institutional approaches to population aging.

蔡文禎

Time-series Cross-Section 模型的檢定分析

本研究擬探討 Time-series cross-section (TSCS) 中 temporally dominated TSCS 模型的檢定課題。在相當一般化的資料生成過程 (data generation process) 假定，本研究將提出方便且有效的檢定方式。除了進行極限理論的推導外，並以模擬實驗的方式與 Beck and Katz (1995) 的檢定方法進行比較。希望為未來使用 TSCS 模型的實證工作提共有效的計量工具。

張俊仁

A “Managerial” Trade Union and Economic Growth

By setting up a simple Romer-type (1989) endogenous growth model embodying a *political trade union* (rather than the traditional *economic labor union*), this paper explores the effects of unionization on unemployment, growth and welfare by highlighting the essence of *internal conflict* within the union. It is shown that the conflicting interests between the leadership and membership within the union play a decisive role in the unemployment, growth and welfare effects of unionization. Given the fact that taxation is another potential candidate besides unions in

explaining the poor performance of a macro-economy, we re-examine the taxation effects within the growth model with equilibrium unemployment caused by the presence of the trade union and compare our findings with those for the traditional full-employment growth model. In general, we find that the taxation effects of income and consumption crucially depend not only on the institutional arrangements for taxing unemployment benefits, but also on the way the government budget is balanced.

羅 曉

複雜環境中策略性契約之研究

This project explores dynamic strategic behavior through the lens of a contract, with special emphasis on the governance of contractual incompleteness and ambiguity. Our approach synthesizes the contractarian and rational-choice paradigms. We seek to build a formal theory of (in)complete contracts in dynamic settings of strategic interactions. The project is expected to shed light on human behavior and social organization in complex interactions.

We provide an “(in)complete-contract” framework for analyzing dynamic strategic behavior in complex environments. The major innovations are as follows: (1) Unlike the basic unit of a strategy profile in the traditional game-theoretic analysis, we introduce a novel building block: the notion of an “(in)complete contract” or “(in)complete agreement” for analyzing complex interactions; (2) We offer a unifying solution concept of a “perfect self-enforcing

(in)complete contract”. That is, we will offer a theory of an endogenous (in)complete contract. By varying the “degree” of incompleteness and ambiguity of contracts, we demonstrate that the proposed solution concept can be related to many of the commonly used solution concepts in game theory.

陳宜廷

A Simple Approach to the Estimation Effect on the Higher-Order Moment Tests

In this paper, by utilizing the sample mean and variance of the standardized residuals, we propose a very simple approach to correct the estimation effect on the standardized-residuals-based higher-order moment tests for checking the standardized error distribution assumptions of the partially specified (conditional mean-and-variance) model. This approach is valid for all root-T consistent estimators of the partially specified model, and is applicable when the standardized error distribution is not fully specified under the null hypothesis such as testing symmetry. Moreover, it is free of the conditional mean and variance derivatives, and hence the resulting tests are simple and model-invariant. This property is particularly attractive in view of practical applications. In the demonstrative examples, we also apply this approach to derive a class of skewness-kurtosis tests for various standardized error distributions, and show that the Kiefer-Salmon and Jarque-Bera normality tests are encompassed by this class of tests. The simulation shows that our approach performs quite well in correcting the estimation effect.

黃瑞萌

An Ecological-Economic Integrated General Equilibrium Model

A thorough analysis of sustainable development requires a better understanding of how economic and ecological systems interact over the long run. This paper provides an integrated model to analyze interactions between economic and ecological systems. The linkages between these two systems are generated by a utility function contains both economic outputs and ecological services in the demand side and by introducing land as the common input in production of economic outputs and ecological services in the supply side. The optimal allocation of land between these two systems thus determines the trade-off between economic outputs and ecological services of an ecosystem.

蔡崇聖

Minimum Winning versus Oversized Coalitions in Public Finance: The Role of Uncertainty

This paper extends Persson, Roland and Tabellini's (2000) simple legislature in the context of public finance to a world with uncertainty. In our extended model, (i) both minimum winning coalitions (MWCs) and oversized coalitions (OSCs) may arise in equilibrium, and (ii) the agenda setter's proposed policy may fail to receive a majority support. These two results are more consistent with empirical evidence than the standard case where an equilibrium always entails a MWC and the agenda setter's proposed policy never fails to pass. Contrary to Riker's (1962)

celebrated suggestion that the creation of OSCs is meant to avoid uncertainty, we show that it occurs because players choose to face uncertainty in a sense. We also show that, instead of underbidding each other to the lowest reservation utility when the MWC applies, the creation of OSCs may induce voters to set the highest reservation utility to discipline their legislators.

呂佳慧、Yuko Kinishita

The paper studies the effects of foreign direct investment (FDI) on economic growth when sufficient provisions of infrastructure is a pre-requisite. In the overlapping generations structure setting, we show that technology spillovers via FDI take place only when the host country has the sufficient level of infrastructure. Infrastructure has a subsequent positive feedback on further investment which leads the country grow faster. If infrastructure falls short of the critical level, however, then FDI has little effect on growth as the country is trapped in a low-growth equilibrium. We also present the simulations and empirical results based on panel data for 42 developing countries between 1970 and 2000. They provide support to the model that FDI and infrastructure are complements in affecting per capita GDP growth.

呂佳慧、張寶莉

On the Magnet Effect of Foreign Direct Investment

We extend Antras and Helpman (2004) on firm heterogeneity and organizational choice to a dynamic setting with FDI uncertainty, in which

the probability of investment failure decreases with the host country's infrastructure level and increases with the technological complexity facing each firm. Moreover, it decreases over time as the accumulated mass of firms succeeding in FDI increases. We show that a minimum level of infrastructure is required to trigger a first wave of industrial migration. We then formalize the often noted “magnet effect” of FDI — the first wave of industrial migration generates positive externality (information spillover) for subsequent investors, which stimulates a second wave of industrial migration. The process continues until the power of the “magnet” reaches its steady-state level. In contrast with the predictions in Antras and Helpman (2004), we show that firms with intermediate productivity levels are the ones migrate first, while the most productive and the least productive firms tend to stay behind. This non-monotonic relationship between firms' productivity and their FDI propensities is

consistent with the patterns of Taiwanese firms undertaking FDI in China.

梁孟玉、Ray Deneckere

Imperfect Durability and the Coase Conjecture

This paper considers a market served by a monopolist who sells a durable goods that depreciates stochastically over time. We show that there exist three types of stationary equilibria: a Coase Conjecture equilibrium, a monopoly equilibrium and a reputational equilibrium. When the depreciation rate is low, the Coase Conjecture equilibrium is the unique equilibrium. For intermediate values of the depreciation rate, all three equilibrium types coexist. When the depreciation rate is high, the monopoly equilibrium is the unique equilibrium. Consequently, when selling a good of sufficiently low durability, the monopolist does not lose any of her monopoly power.

本所進行中研究計畫

- 管中閔 條件動差限制下的一致性估計方法 (1/2)
- 賴景昌 開放經濟的貨幣內生成長 (1/4)
- 賴景昌 社會科學中心計畫 (2/3)
- 賴景昌 疊代的貨幣內生成長：不同貨幣政策指標的比較
- 陳明郎 多部門模型內生經濟波動 (1/4)
- 陳明郎 遞回偏好下的兩國最適成長模型 (2/2)
- 朱敬一 微笑經濟論壇專書出版計畫
- 朱敬一 華人家庭經濟分析彙整 (2/3)
- 楊建成 多數決談判 (2/3)
- 梁啓源 世界主要國家經濟成長率與能源消費成長率脫勾機制研究
- 吳中書 因應經濟轉型及環境變遷政府預算經常資本門重新劃分之研究
- 吳中書 人口結構變動對消費之影響
- 傅祖壇 商學院系所之價值與相對效率衡量
- 黃登興 貿易與垂直分工理論再檢視
- 彭信坤 關稅競爭、勞工移動與福利水準之分析
- 林金龍 臺灣潛在產出的估計
- 張靜貞 農業政策分析與產業發展之研究
- 張靜貞 建立區域颱風災害風險分析模式與保險制度之可行性分析 (I)
- 鍾經燮 模擬導向之估計方法及其於財務與總體經濟模型的應用 (2/2)
- 簡錦漢 已婚婦女勞動供給對配偶肥胖問題的影響
- 簡錦漢 經濟學門規劃研究推動計畫
- 陳恭平 廠商內部管理理論 (1/2)
- 林忠正 減稅容易加稅難
- 周雨田 馬可夫狀態轉換之自迴變幅波動模型
- 王泓仁 貨幣政策效果的認定：小型開放經濟與外匯干預 (1/4)
- 王泓仁 隨機邊界模型的變數誤差問題：一般動差法及貝氏估計法的應用 (2/2)

- 董安琪 出口企業的成、住、壞、空 — 以臺灣製鞋業為例
- 蔡文禎 第二代政治移民的生育同化：以臺灣為例
- 莊委桐 異質性人力市場網路的形成
- 張俊仁 均衡動態，非唯一性與貨幣法則：一個貨幣與銀行的內生成長模型（1/4）
- 張俊仁 環保政策、解除管制與福利成本：健康效果的總體意涵
- 羅 曉 複雜環境中策略性契約之研究（2/3）
- 陳宜廷 估計不確定下的機率密度預測評估檢定
- 吳民忠 不完整偏好效用表達的一般連續性公理
- 葉俊顯 社會選擇機制的效率性、人口遞增性與逆一致性的研究
- 蔡崇聖 延續性投資與產權歸屬
- 呂佳慧 廠商生產力與對外直接投資傾向
- 梁孟玉 準完美均衡之研究（1/2）
- 于宗先 清代地權分配的個案研究 — 浙江蘭溪

學術活動

(民國 95 年 7 月至 9 月)

本所討論會系列

日期	主講人	演講題目
95. 7. 4	趙 同 (馬里蘭大學 經濟系)	Estimation and Inference in the Presence of Many Weak Instruments
95. 7. 4	楊建成 (中研院經濟所)	Strategic Pricing Behavior under Asset Value Maximization
95. 7.11	王 平 (華盛頓大學聖路易 分校經濟系)	Ability-Heterogeneity, Entrepreneurship, and Economic Growth
95. 7.18	Paul R. Bergin (加州大學戴維斯 分校)	Outsourcing and Volatility
95. 7.25	Werner Ploberger (羅徹斯特大學 經濟系)	Optimal Test for Markov Switching
95. 7.25	萬又煊 (康乃爾大學 經濟系)	Games Governments Play
95. 8. 1	汪 勇 (香港城市大學 經濟及金融系)	Asymmetric Information, Auditing Commitment, and Economic Growth
95. 8.15	Shinichi Sakata (英屬哥倫比亞大學 經濟系)	A Model Selection Method for S-estimation
95. 8.18	Raymond Deneckere (威斯康辛大學麥迪 遜分校經濟系)	Screening When Some Agents are Non-Strategic: Does a Monopoly Need to Exclude?
95. 8.22	楊淑珺 (美國國會稅務 聯合委員會)	Distributional Analysis of Debt-Financed Capital Income Tax Cuts

日 期	主 講 人	演 講 題 目
95. 8.29	黃台心 (政治大學金融系)	A Study on Long Run Inefficiency Levels of a Panel Dynamic Cost Frontier under the Framework of Forward-Looking Rational Expectations
95. 9. 5	陳聖賢 (臺灣大學 財務金融系)	The Wealth Effect of Japanese – U.S. Strategic Alliances
95. 9.12	郭建廷 (加州大學河濱分校 經濟系)	Useful Government Spending and Macroeconomic (In)stability under Balanced-Budget Rules
95. 9.19	余肇熊 (香港城市大學 財務經濟系)	Useful Government Spending and Macroeconomic (In)stability under Balanced-Budget Rules
95. 9.19	Kazuo Mino (大阪大學經濟系)	Growth and Bubbles with Consumption Externalities
95. 9.26	陳南光 (臺灣大學經濟系)	Bank Monitoring, Credit Reversal and Business Cycles

學術交流

(民國 95 年 7 月至 9 月)

本所研究人員

日期	研究人員	說明
95. 7. 2 ~ 7. 8	江豐富 (研究員)	受中華勞動與就業發展協會之邀，前往北京、吉林等地，參與該會辦理之「新時期勞動關係」研討與交流訪問活動。
95. 7. 3 ~ 7. 4	鍾經樊 (研究員)	赴中國上海參加「中國留美經濟學會 2006 年會」研討會，發表論文“融資約束與代理成本對中國上市公司投資決策的影響”。
95. 7. 3 ~ 7. 7	蕭代基 (研究員)	赴日本京都出席The 3 rd World Congress of Environmental and Resource Economists，主持On-Site Survey Data and Issues seminar 並發表論文“Estimation of Choice Probabilities and Quantities Demanded from Endogenous Samples”。
95. 7. 4 ~ 7. 6	周雨田 (研究員)	赴中國廈門大學王亞南管理學院參加「2006 年金融工程與風險管理國際研討會」，發表論文“Optimal Hedge Ratio of Commodity Futures Using Bivariate DCC-CARR and DCC-GARCH Models”。
95. 7. 9 ~ 7.12	羅 曉 (副研究員)	赴中國北京參加 2006 Far Eastern Meeting of Econometric Society，發表論文“Herated Dominance in General Games”。
95. 7.10 ~ 7.19	管中閔 (特聘研究員兼 所長)	7/10-12 赴中國北京參加 2006 Far Eastern Meeting of Econometric Society，發表論文“Assessing Value at Risk with CARE, Conditional Auto Regressive Expectable Model”，並向學會執行委員會簡報由本所主辦 2007 年計量學會遠東地區大會事宜。7/15-16 參加吉林大學「2006 數量經濟學理論與應用國際學術研討會」，會中發表論文題目為“Consistent Estimation of Conditional Moment Restrictions”，會後參訪長白山。

日 期	研 究 人 員	說 明
95. 7.10 ~ 7.19	莊委桐 (副研究員)	赴土耳其伊斯坦堡出席The 8 th International Meeting of the Society for Social Choice and Welfare，發表論文“Ultimatum: Evolution of Heterogeneous Preferences for Fairness”。
95. 7.12 ~ 7.18	羅 曉 (副研究員)	赴美國紐約出席The 17 th International Conference on Game Theory，發表論文“(Bayesian) Coalitional Rationalizability”。
95. 7.14 ~ 7.17	呂佳慧 (助研究員)	赴日本神戶大學出席 Asia Pacific Trade Seminars，發表論文“On the Magnet Effect of Foreign Direct Investment”。
95. 7.14 ~ 7.15	周雨田 (研究員)	出席於台北市圓山飯店舉辦之「第十四屆亞太財務經濟及會計會議暨 2006 年臺灣財務工程學會聯合研討會」並主持財務計量分組論文研討。
95. 7.22 ~ 8. 4	葉俊顯 (助研究員)	赴日本東京出席The 2 nd Asian Decentralization Conference 發表論文“Secured Lower Bound, Composition up, and Minimal Rights First for Bankruptcy Problems”。
95. 7.23 ~ 8. 3	張靜貞 (研究員)	赴美國加州長堤出席 American Agricultural Economics Association 2006 Annual Meeting，發表二篇論文“Is Contract Farming More Profitable and Efficient than Non-Contract Farming—A Survey Study of Rice Farms in Taiwan”、“An Economy-Wide Analysis of Impacts of TWO Tiered Formula for Tariff Reduction on Taiwan”。會後將前往美國首府訪問能源部及德州農工大學洽談建立農業再生能源資料庫之合作計畫與召開國際會議事宜。

日 期	研 究 人 員	說 明
95. 7.29 ~ 7.30	陳明郎 (研究員兼副所長)	應 Asia Pacific Economic Association 之邀，赴美國華盛頓大學西雅圖分校出席 2006 Asia Pacific Economic Association Annual Conference，發表論文“A One-Sector Growth Model with Consumption Standards: Indeterminate or Determinate?”。
95. 7.30 ~ 8. 4	莊委桐 (助研究員)	赴越南國立經濟大學出席The 7 th International APET Conference，發表論文“Ultimatum: Evolution of Heterogeneous Preferences for Fairness”。
95. 8. 3 ~ 8. 5	簡錦漢 (研究員)	赴中國北京與中國社科院人口與勞動經濟研究所簽定「華人家庭研究計畫」大陸地區調查協議。
95. 8. 6 ~ 8.10	管中閔 (特聘研究員兼所長)	應中國廈門大學王亞南經濟學院之邀，出席 Econometrics and Financial Econometrics Summer Workshop，擔任 Invited Speaker，講授「Time Series Econometrics」專題。
95. 8.10 ~ 8.18	張靜貞 (研究員)	8/10-11 訪問澳洲昆士蘭大學效率生產力中心，討論進行之研究計畫。8/12-18 出席The 26 th Conference of the International Association of Agricultural Economists: Contributions of Agricultural Economics to Critical Policy Issues，發表論文“Productivity Change in Taiwan’s Farmer’s Credit Unions: A Nonparametric Risk-Adjusted Malmquist Approach”。
95. 8. 9 ~ 8.11	林金龍 (研究員)	訪問北京大學光華管理學院商業統計與計量經濟系，進行合作研究計畫「大陸股市之計量分析」與相關之計量財務經濟研究。
95. 8.16 ~ 8.24	葉俊顯 (助研究員)	赴日本東京出席 The 2 nd Asian Decentralization Conference，發表論文“Secured Lower Bound, Composition up, and Minimal Rights First for Bankruptcy Problems”。

日 期	研究人員	說 明
95. 8.16 ~ 8.26	董安琪 (副研究員)	應日本大學人口研究中心之邀，赴日本東京出席 NTA Project Workshop II 擔任講員，並發表論文 “Public Sector in NTA, revisited”。
95. 8.17 ~ 8.19	傅祖壇 (研究員)	應韓國首爾大學之邀，出席 Asia-Pacific Productivity Conference 2006 擔任主持人，並發表三篇論文 “Performance Ranking and Management Efficiency in College of Business: A Study at the Department Level in Taiwanese Universities”、“Investigating Output Weights of Peer Reviewers in the University Performance Assessment: A DEA Cross Efficiency Study”、“Economies of Scale and Scope in Higher Education in Taiwan: A Semiparametric Smooth Coefficient Estimation”。
95. 8.24 ~ 8.28	管中閔 (特聘研究員兼 所長)	赴奧地利維也納出席 61st European Meeting of the Econometric Society，發表論文 “Re-Examining Long-Run PPP under an Innovation Regime Switching Framework”。
95. 8.26 ~ 9.1	賴景昌 (特聘研究員兼 副所長)	為執行國科會專題計畫，赴香港中文大學經濟系與趙志鉅教授進行學術訪問。
95. 9. 6 ~ 9.12	陳恭平 (研究員)	赴日本一橋大學商學研究所與 Hideshi Itoh 教授進行學術訪問。
95. 9. 6 ~ 9.10	呂佳慧 (助研究員)	赴奧地利維也納出席 2006 European Trade Study Group, the Eighth Annual Conference，發表論文 “On the Magnet Effect of Foreign Direct Investment”。
95. 9.29 ~ 9.30	董安琪 (副研究員)	赴美國紐約州出席 2006 Northeast Universities Development Consortium Conference，發表論文 “The Evolving Flying Geese Formation: Commodification and Export Outsourcing”。9/18-10/13 期間訪問 professor Kaushik Basu & Henry Wan, Jr.，討論合作研究事宜；10/13-20 赴俄亥俄州訪問李龍飛教授。

來訪學人

日期	研究人員	說明
95. 7. 1 ~ 7.24	西北大學經濟系 Kim-Sau Chung 教授	至本所訪問並進行學術交流，參加本所於 7 月 1-2 日舉辦之 2006 The Third Asian Workshop on General Equilibrium Theory，並發表論文“Efficiency and Consistency for Locating Multiple Public Facilities”。
95. 7. 1 ~ 7. 5	首爾大學經濟系 Biung-Ghi Ju 教授	至本所訪問並進行學術交流，參加本所於 7 月 1-2 日舉辦之 2006 The Third Asian Workshop on General Equilibrium Theory。
95. 7. 4 ~ 7.31	范德堡大學經濟系 黃鏡如教授	至本所訪問並進行學術交流。
95. 7.20 ~ 7.27	羅徹斯特大學經濟系 Werner Ploberger 教授	於 7 月 25 日每週研討會中，發表論文“Optimal Test for Markov Switching”。
95. 8. 1 ~ 8. 6	香港城市大學 財務經濟系 汪 勇教授	於 8 月 1 日每週研討會中，發表論文“Asymmetric Information， Auditing Commitment, and Economic Growth”。
95. 8. 4 ~ 8.18	英屬哥倫比亞大學 經濟系 Shinichi Sakata 教授	於 8 月 15 日每週研討會中，發表論文“A Model Selection Method for S-Estimation”。
95. 8.10 ~ 8.18	威斯康辛大學 麥德遜分校經濟系 Raymond J. Deneckere 教授	於 8 月 18 日每週研討會中，發表論文“Screening When Some Agents are Non-Strategic: Does a Monopoly Need to Exclude?”。

日期	研究人員	說明
95. 8.20 ~ 8.24	美國國會稅務聯合 委員會 楊淑珺教授	至本所訪問並進行學術交流。
95. 9. 5 ~ 9.24	加州大學 河濱分校經濟系 郭建廷教授	於 9 月 12 日每週研討會中，發表論文 “Useful Government Spending and Macroeconomic (In)stability under Balanced-Budget Rules”。
95. 9.15 ~ 9.24	日本大阪大學 經濟系 Kazuo Mino 教授	於 9 月 19 日每週研討會中，發表論文 “Growth and Bubbles with Consumption Externalities”。
95. 9.16 ~ 9.19	香港城市大學 財務經濟系 余肇熊教授	於 9 月 19 日每週研討會中，發表論文 “International Capital Mobility and Pollution Tax Coordination”。

人 事 動 態

(民國 95 年 7 月至 9 月)



1. 本所新聘助研究員**林常青**先生，已於九十五年七月三日到職。
2. 助研究員**孔繁欽**先生，自九十五年七月二十九日至九十六年七月二十八日，赴香港城市大學講學一年。
3. 研究員**陳明郎**先生奉核定接任兼任副所長，聘期自九十五年八月十日至九十六年八月九日止。
4. 研究員**謝啓瑞**先生，於九十四年八月一日赴美國杜克大學研究一年，已於八月十九日返所服務。
5. 研究員**譚令蒂**小姐，自九十五年九月一日至九十六年八月三十一日，赴美國北科羅拉多大學訪問研究一年。