



中央研究院經濟研究所

簡訊

第六十八期

發行人：彭信坤

主編：張俊仁

助理編輯：莊孟君

民國 81 年 1 月 1 日創刊

民國 97 年 10 月 1 日出刊（季刊）

網址：<http://www.econ.sinica.edu.tw/>

本期目錄

中華經濟演講系列(33)..... 2	本所進行中研究計畫..... 18
學術會議..... 3	學術活動..... 19
新出版品..... 4	學術交流..... 21
97 年度本所研究計畫摘要... 5	人事動態..... 24

恭賀

◇副研究員葉俊顯先生榮獲國科會 97 年度吳大猷先生紀念獎。

中華經濟演講系列之三十三



惠特尼紐維教授

Professor Whitney K. Newey

世界經濟計量學會院士
美國藝術及科學學院院士
美國麻省理工學院經濟系講座教授

講題：GMM and Empirical Likelihood

時間：2008年7月21日（星期一）下午2:00~4:30

地點：中研院經濟所慕寰廳

Whitney Newey 教授於 1983 年取得美國麻省理工學院 (Massachusetts Institute of Technology) 經濟學博士，先後任教於普林斯頓大學 (Princeton University) 與麻省理工學院經濟系，2004 年起擔任麻省理工學院經濟系 Jane Berkowitz Carlton and Dennis William Carlton 講座教授。

Newey 教授因為在經濟計量上的傑出貢獻，於 1987-1991 年獲史隆研究學者獎 (Alfred P. Sloan Research Fellowship, 1987-1991)，¹ 1989 年獲選為世界經濟計量學會 (Econometric Society) 會士，2007 年又當選為美國藝術及科學院 (American Academy of Arts and Sciences) 院士。Newey 教授並曾擔任國際頂級經濟期刊 *Econometrica* 的副主編達十餘年，2004 年起則為該刊的共同主編。

Newey 教授的研究對經濟計量方法與經濟實證有廣泛而深遠的影響。他對模型設定 (model specification) 的檢定 (尤其是有關條件動差的檢定) 做出了重要貢獻，其在此議題的學術論文且被譽為 1980 到 2000 年間 10 大經濟計量著作之一。²

Newey 教授在一般動差法 (GMM) 與一般實證概似法 (generalized empirical likelihood) 也有卓越的貢獻。他與 Richard J. Smith 教授發現實證概似法，連續更新動差法 (continuous updating)，與指數偏斜法 (exponential tilting) 等用來改進一般化動差法小樣本特性的估計方法，都能成為一般化實證概似法的特例。他們更進一步提出對一般化動差法與一般化實證概似法的誤差修正方法。發現誤差修正方法後的實證概似法承繼了最大概似法的特性並在極限上較具有效率性。

此外，Newey 教授對於非參數 (nonparametric) 與半參數 (semiparametric) 計量方法，以及具有個別效果的非線性追蹤資料 (panel data) 模型等議題，都曾有過傑出貢獻。

¹史隆研究學者獎頒發給傑出的資淺年輕學者，自 1955 年以來，已有 35 位史隆研究學者獲得各自領域的諾貝爾獎，另有 14 位史隆研究學者獲得數學界最高榮譽的非爾茨獎 (Fields Medal)。

²請見 The "top 10" papers in Econometrics between 1980 and 2000 by Les Oxley.
www.econ.canterbury.ac.nz/personal_pages/les_oxley/pdf_files/top10papers.pdf

◆會議徵稿

2008 總體經濟計量模型研討會

徵求論文

時 間：2008 年 12 月 18、19 日（星期四、五）
地 點：中央研究院經濟研究所慕寰廳
主辦單位：中央研究院經濟研究所
行政院主計處

會議主題：能源、物價與財政收支

本次會議為「總體經濟計量模型研討會」系列會議之 2008 年年會。除了一般總體計量模型理論與實證研究及時間數列分析外，本次會議重點為能源、物價波動及其對總體經濟之衝擊與財政收支相關議題之探討。會議論文經審查接受後將刊登於經濟所出版之臺灣經濟預測與政策期刊中，歡迎踴躍投稿。

摘要截止日期：2008 年 10 月 3 日
審查結果通知：2008 年 10 月 17 日
論文截止日期：2008 年 12 月 5 日

論文請寄：紀宜姍小姐
地 址：台北市南港區 115 研究院路二段 128 號
中央研究院經濟研究所
電 話：(02) 2782-2791 分機 602
傳 真：(02) 2653-0219，2653-3593
E - m a i l：ychi@econ.sinica.edu.tw
網 址：<http://www.econ.sinica.edu.tw/>

經濟論文

第 36 卷第 3 期

民國 97 年 9 月

專 著

利菊秀、彭盛昌、劉純之

汽車保險不明車損的誘發性理賠—台灣的實
證分析

江彌修、岳夢蘭、李蕙君

雙層保護合成型擔保債權憑證之評價與風險
特徵研究

**P. C. Roger Cheng, C. Y. Cyrus Chu, and
Chuan Lin**

Detecting Possible Taxation Loopholes: The
Case of Taiwan

沈中華、張 元

企業的社會責任行為可以改善財務績效
嗎? — 以英國 FTSE 社會責任指數為例

彭信坤

A Normative Analysis of Housing-Related Tax Policy in a General Equilibrium Model of Housing Quality and Prices

We evaluate an array of housing-related tax policies in a general equilibrium model with endogenous housing quality and prices. The local government facilitates the provision of local public amenities, financed by an array of housing-related taxes, including a developer gross revenue tax, a property tax, a land tax and a development license fee. In a competitive spatial equilibrium, all households optimize and reach the same utility, all monopolistically competitive developers optimize and receive zero profit, and both housing and land markets clear. We examine the effects of various tax policies on housing quality, housing quality, housing prices, land rent, as well as the population and housing density. By evaluating quantitatively the welfare of the local economy, we establish a globally optimal tax scheme in the housing market : complete elimination of the property tax and imposition of higher development and land taxes than gross revenue tax.

羅紀琮

Financial Incentives Do Not Always Work—An Example of Cesarean Sections in Taiwan

Objectives: To test the hypothesis that cesarean sections are less likely to be performed after equalizing the fees for vaginal births and cesarean sections.

Methods: Population-based National Health

Insurance inpatient claims in Taiwan are used. Pre-periods and post-periods are identified to investigate the impact of the policy changes. Logistic regressions are employed.

Results: The cesarean section rates for the first, second and higher-order births are 29, 37.4 and 39.3%, while the primary cesarean section rates are 29, 11.8 and 12.1%, respectively. After taking into consideration the case-mix and birth order, the second and higher-order births were approximately 60% less likely to be cesarean deliveries compared to the first births and the increase in the VBAC fee had an additional negative effect on them. A fee equalization policy was not found to influence the cesarean delivery. The total cesarean section rate was primarily determined by the cesarean section rate for the first birth.

Conclusions: Cesarean section rates are greater for the higher-order births because of the practice “once a cesarean section, always a cesarean section”. Against the background of a rapidly declining fertility rate, females play a more important role in the mode of delivery than ever before. As such, financial incentives designed specifically for obstetricians do not have the desired impact. Policies that are aimed at altering behavior should be designed within the social context.

羅紀琮、詹維玲

醫院總額預算對費用單價與服務量的影響初探

目標：本研究旨在探討醫院總額預算對費用單

價與服務量的影響。方法：以趨勢分析來觀察全體醫院在總額實施前後費用單價與服務量的變化；以涵蓋醫院別固定效果的迴歸分析來探討總額實施前後層級、權屬及分局等特性對費用單價與服務量的影響。資料為健保局提供的各醫院各月的門、住診申報費用、人次及住院人日，涵蓋期間為1996年1月至2005年6月。分析軟體為 Stata 9.0。結果：住院次數、每日費用及門診次數長期來說皆有上升趨勢，總額實施前後並沒有顯著新增差異。每次住院平均日數有減少趨勢，然而總額實施使其顯著增加。每次門診平均費用有上升趨勢，總額實施後有顯著新增差異。總額的實施對不同層級、權屬與分局別醫院有不同程度的影響。醫學中心、財團法人醫院，台北、中區及高屏分局醫院申報的費用顯著增加；地區，公立、私立，東部與南部分局醫院申報的費用顯著減少。結論：總額實施後醫療費用更往都市、大型及財團法人醫院集中，主管機關應正視此問題。

Toshihiro Ihori、楊建成

Interregional Tax Competition and Intraregional Political Competition: The Optimal Provision of Public Goods under Representative Democracy

This paper explores the implications of the interaction between *interregional* tax competition and *intraregional* political competition for the optimal provision of public goods under representative democracy *a la* Osborne and Slivinski (1996) and Besley and Coate (1997). As an extension of Hoyt's (1991) finding that intensified tax competition is always harmful and aggravates the extent to which public goods are undersupplied in a region, we show that intensified tax competition

can be beneficial if political as well as tax competition is considered. In fact, we show that there is an optimal intensity of tax competition such that the interaction between interregional tax competition and intraregional political competition will result in the optimal provision of public goods, and that intensified tax competition will be beneficial if and only if the degree of tax competition is less than this optimal intensity.

莊家彰、管中閔、林馨怡

Causality in Quantiles and Dynamic Stock Return-Volume Relations

This paper investigates the causal relations between stock return and volume based on quantile regressions. We first define Granger non-causality in all quantiles and propose testing non-causality by a sup-Wald test. Such a test is consistent against any deviation from non-causality in distribution, as opposed to the existing tests that check only non-causality in certain moment. This test is readily extended to test non-causality in different quantile ranges. In the empirical studies of 3 major stock market indices, we find that the causal effects of volume on return are usually heterogeneous across quantiles and those of return on volume are more stable. In particular, the quantile causal effects of volume on return exhibit a spectrum of (symmetric) V-shape relations so that the dispersion of return distribution increases with lagged volume. This is an alternative evidence that volume has a positive effect on return volatility. Moreover, the inclusion of the squares of lagged returns in the model may slightly weaken the quantile causal effects of volume on return but does not affect the causality per se.

徐士勳、管中閔

Estimation of Conditional Moment Restrictions without Assuming Parameter Identifiability in the Implied Unconditional Moments

A well known difficulty in estimating conditional moment restrictions is that the parameters of interest need not be globally identified by the implied unconditional moments. In this paper, we propose an approach to constructing a continuum of unconditional moments that can ensure parameter identifiability. These unconditional moments depend on the “instruments” generated from a “generically comprehensively revealing” function, and they are further projected along the exponential Fourier series. The objective function is based on the resulting Fourier coefficients, from which an estimator can be easily computed. A novel feature of our method is that the full continuum of unconditional moments is incorporated into each Fourier coefficient. We show that, when the number of Fourier coefficients in the objective function grows at a proper rate, the proposed estimator is consistent and asymptotically normally distributed. An efficient estimator is also readily obtained via the conventional two-step GMM method. Our simulations confirm that the proposed estimator compares favorably with that of Dominguez and Lobato (2004, *Econometrica*) in terms of bias, standard error, and mean squared error.

賴景昌

(In)determinacy, Increasing Returns, and the Optimality of the Friedman Rule in an Endogenously Growing Open Economy

This project sets up a monetary

endogenous growth model with Benhabib-Farmer production externalities for an open economy, and then uses it to investigate the possibility of indeterminacy. Moreover, the project examines how the monetary authority will set its optimal anchor of the money growth rate from the viewpoint of welfare maximization. Several main findings emerge from the analysis. First, when investment does not involve adjustment costs, the monetary equilibrium is locally determinate regardless of the strength of productive externalities and the extent of capital mobility. Second, in the presence of investment adjustment costs, the monetary equilibrium may exhibit indeterminacy when the aggregate increasing returns-to-scale in production is sufficiently strong. Third, when capital is imperfectly mobile, the Friedman rule of a zero nominal interest rate fails to be optimal. Fourth, when capital is perfectly mobile, the optimal nominal money growth rate is maintained at the rate that is conformable to the Friedman rule, regardless of whether investment involves adjustment costs or not.

梁啟源

台灣產業經濟面與物理面能源效率變動

本文目的係根據 Divisia 指數提出新的分析法並做下列分析：

- (1) 衡量民國 63 年至 95 年台灣整體產業和 22 個個別產業之經濟面與物理面能源/CO₂ 密集度的變動；
- (2) 依象限分析法歸類各產業能源/CO₂ 密集度變動的特性；
- (3) 由產業結構、附加價值及產業物理面能源密集度的變動分析造成台灣產業及整體經濟物理面及經濟面能源效率變動的原因；

- (4) 由能源結構、產業結構、附加價值及產業物理面密集度的變動分析造成台灣產業及整體經濟物理面及經濟面 CO₂ 密集度變動的原因；
- (5) 分析歷次全國能源會議執行績效；
- (6) 根據所得結論提出政策建議。

本文的主要政策建議如下：

由 63 年到 95 年台灣能源密集度的變動來看，63 年到 89 年台灣整體能源密集度降低的主要原因可歸功於產業能源密集度降低，附加價值率提昇及產業結構個別改善所致，其間能源價格的提高扮演重要的觸媒角色。唯 89 年迄今則由於國內能源價格和國際價格偏低的幅度拉大，加上產業結構惡化，則是造成台灣整體能源的密集度不降反昇，也即能源的效率不昇反降的主因。為扭轉此一困境，本文建議(1)貫徹浮動油價機制；(2)電價宜充份反映其燃料成本，未來調整宜訂公式，機動反映其燃料成本變動；(3)儘速送立法院通過能源稅及其配套措施；(4)限制高耗能產業的設立或至少在有妥善配套下再容許其設立。

梁啟源

大甲溪發電廠青山分廠復建計劃之外部成本及效益評估

台電公司在大甲河流域間興建水壩，將天然資源善加利用，自下游往上游計有馬鞍壩、天輪壩、谷關壩、青山壩與德基水庫等五座，各壩以發電、防洪為主，並提供大台中地區民生用水與灌溉用水。中橫公路沿線有德基分廠、青山分廠、谷關分廠、天輪分廠、馬鞍機組等五座分廠/機組，共有 18 部水輪發電機組，裝機容量為 110.2 萬瓩，平均每年發電量可達 24~25 億度。其裝置容量佔 2010 年慣常水力發電之 51%，再生能源推廣目標之 22%。

行政院國家永續發展委員會資源與產業組相關「國家永續發展會議」結論檢討中橫沿線水庫之破壞河川生態情形，研議逐年由下往上拆壩之可行性，此乃本研究之研究緣起與目標。本研究經深入分析探討後，提出下列建議：本研究臚列下列有關政策性建議：

1. 台灣缺乏自產能源，水庫式水力發電為珍貴之再生能源且具快速啟動之能力，不論在降低發電成本、掌握自有能源或提昇系統供電可靠度上均有極高之價值，並可兼顧經濟、環保、能源、電業永續經營與國家社經環境的永續發展。

2. 青山電廠復建工程效益概括：(1)可提供離峰時段(0:00-7:30)系統頻率調整備轉容量，確保頻率品質；(2)可提供非離峰時段(7:30-24:00)系統快速反應備轉容量，確保供電安全與穩定；(3)可確保負載快速增加期間(7:30-8:30 及 13:00-13:30)之系統安全及頻率品質；(4)可提高系統的穩定度與中送北電力潮流能力，降低系統運轉成本；(5)可穩定空襲時期系統之供電能力，確保國家安全；(6)可提供系統全黑啟動能力，加速系統復電與合聯；(7)可就近提供及支援台中科學園區后里基地所需之電力；(8)可提供或吸收無效電力，調整及控制中部地區電壓，提供更穩定的電壓，提升供電品質。就青山電廠之四部機組復建而言，若拆壩後上述之運轉效益將賦之一炬。因此如果大甲溪系列水壩拆除，對於已投資電源開發計畫極具不利影響。

3. 由於核四廠一、二號機之施工進度不如預期，可能無法於 98 年 7 月完工，因此延後一年或二年均將對 99、100 年之系統供電力造成衝擊。本研究假設核四廠一、二號機延後至 100、101 年 7 月完工商轉，則 99、100 年之備用容量率將分別降至 6.9%及 11.7。大甲溪電廠如能不拆壩，則可提昇系統備用容量率至 8.8%、13.5%。

4. 由於水力機組啓動快速，可調整的容量大，水力調整出力的速度快，並可當做全黑啓動的機組，因此，大甲溪沿線水庫拆壩將對電力系統造成負面影響。除了暫態穩定度中，極少數的臨界清除時間拆壩之後會變好，不過影響甚微。環視台灣再也無法找到比大甲溪更具發電能源蘊藏量的水力電廠。如拆壩不僅影響中部的電力系統，亦將造成台電公司電力系統不穩定。在核四工期無法如期完工，近年內系統可能缺電之情況下，大甲溪水力對電力系統之供電可靠度有極重要之功效，不宜進行拆除。

5. 大甲溪沿線電廠對於中部的電力系統來說是個重要的存在，甚至擴及到整個台電系統也是很重。大甲溪電廠對台電公司電力系統之效益包括：(1)提供系統約 3%淨尖峰裝置容量，對系統供電可靠度有關鍵影響；(2)提供系統快速備轉容量，確保供電安全與穩定；(3)降低系統發電成本，減少二氧化碳排放；(4)提供系統全黑啓動能力，加速系統復電與併聯；(5)減少南送中潮流量，提升系統穩定度，就近供應天輪 E/S 轄區負載需求(霧峰、翁子等)；(6)減輕天輪超高壓主變負載，避免主變超載，增加供電可靠度；(7)機組可依系統尖、離峰負載情況供應或吸收系統無效功率(-382.7~534.2 MVAR)，協助調整區域電壓，對供電安全助益甚大。經過深入研究之後，拆壩對於電力系統而言，整體上的影響是負面的，所以建議保留中橫沿線水庫。

6. 目前國際能源價格節節升高，攸關民生之發電成本亦難以抑低；全球氣候綱要公約對二氧化碳排放量問題亟待解決。慣常水力為台灣難得之自產能源可和緩上述問題，應予以保存。此外，大甲溪水庫之防洪及供水多目標功能亦值得加以研究，建議另案深入檢討，俾供決策參考之用。

梁啟源

我國再生能源發展策略之研究

本計劃的目的在 1.評估第二次全國能源會議之再生能源發展方案對電價、物價、經濟成長、能源消費及 CO₂ 排放之影響。2.以經濟成本代替會計成本的概念修正梁啟源(民 92 年)，並以社會成本效益分析法評估「第二次全國能源會議」之再生能源發展方案。3.對再生能源佔電力裝置容量配比及太陽光電及風力發電分別在再生能源的合適配比，提出政策性建議。

本文採用 Liang-Jorgenson (2003) 之台灣一般動態均衡模型(DGENT)來進行模擬分析，發展再生能源之社會效益則包括：「二氧化碳減量效益」、「空氣污染減量效益」、「太陽光電尖峰發電效益」、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-台電減少對原電廠投資抵銷效果)、風力發電之產業帶動「淨效果」(台電及民間投資產業帶動效果-民間投資抵銷效果)，以及自產能源對供電安全性的效益。

本計畫的主要發現及政策建議如下：

1. 評估第二次全國能源會議再生能源發展規劃結果顯示，2005-2025 年間會計成本的電價及設備補貼總金額將達 207,206 百萬元，經濟成本計算的補貼總金額達 229,020 百萬元。電價平均上漲幅度會計成本計算及經濟成本計算分別為 1.57%和 1.736%，但 2020 年上漲幅度分別高達 3.182%及 3.391%。
2. 第二次全國能源會議再生能源發展規劃之社會成本效益分析顯示 CO₂ 減量可達 151,840 千公噸。社會淨效益現值為 13,926 百萬元，應符合成本效益原則。唯以上乃根據會計成本所做的估算，若根據經濟成本估算則 CO₂ 減量效果較高為 160,070 千公噸，減量約高 5%，而社會淨效益現值則較低，為 9,077 百萬元，約低 35%。

3. 值得注意的是以上社會成本效益之計算所做的重要假設為(1)收購電價為每度新台幣 2 元，(2) CO₂ 減量成本為每公噸 1941.9 元。若未來再生能源收購辦法有所更動，則需再作評估。

4. 風力發電在第二次全國能源會議再生能源發展規劃中占全部再生能源的比重頗高，2020 年佔 38.46%，2025 年佔 35.71%。其工程技術上是否可行宜再作評估。另外，風力發電發展其實也受地理限制，為達到 250 萬千瓦的發電目標，需架設一千七百座以上風機，唯因受風場條件及土地使用的限制，有實施上的困難。其對環境的負面影響也宜再做評估。

5. 比較梁啓源等（2004）與梁啓源（2005）兩研究，前者的社會淨效益為 5298 百萬元，後者為 -10,116 百萬元。兩者的太陽光電發展目標同為至 2020 年設置 100 萬千瓦，但主要的差異為前者假設太陽光電的成本自 2003 年以 5% 的年平均變動率下跌，但後者則自 2010 年後每年再以 5% 下跌。根據能源局的太陽光電補貼辦法在 2010 年之前補貼比率是固定的，即未依成本的下落而調降，故其社會成本效益評估結果應較近梁啓源（2005），也即不符經濟可行性。若對太陽光電的補貼能隨成本降低而逐年下調，則其經濟可行性將大幅提高。

6. 比較梁啓源（2005）與本研究，前者的社會淨效益為 -10,116 百萬元，後者為 13,926 百萬元，即前者不符經濟可行性，後者則符合。梁啓源（2005）中評估的太陽光電佔再生能源的比重太高是造成其再生能源發展方案淨效益為負的主要原因。梁啓源（2005）根據第二次全國能源會議政府規劃的太陽光電發展目標為至 2020 年達 100 萬千瓦的裝置容量。本研究中太陽光電的發展目標到 2020 年為 40 萬千瓦，2025 年為 60 萬千瓦。因此若能降低太陽光電的發展目標將利於整個再生能源發展計畫的經濟可行性，其對電價、物價及經濟成長的衝擊也可降低。

孔維新、傅祖壇

以學生為本位之大學商學院之表現評估－保證區域資料包絡分析法之應用

本研究之主要目的在於，以台灣地區大學商學院為對象，建構一個以學生為本位的大學商學院表現評估模式。在衡量績效之指標設定上，本研究所使用的指標皆為「加值 (value-added)」指標，指標大小僅反映學院對提升學生薪資與能力的影響程度，不包括任何學院以外的影響因素（例如，學生資質、性別等）。若以未排除學院以外之影響因素的指標，將可能高估學生資質較高的學校之績效，或低估學生資質較普通的學校之績效。因此利用「加值」指標來評估商學院績效應該更能反映出該學院真實的治學努力程度。在績效評估模型的設定上，由於 DEA 允許各受評大學，利用對自身最有利的權數來評估績效，不符合實務上大學評估的作法。為了使本研究的結果更接近現實上的作法，故以限制產出相對權數比值在某一範圍的 AR/DEA 做為績效估計模式。實證結果發現，若以調整前的指標，來評估學校對於提昇學生第一份工作薪資的幫助程度，將產生高估國立大學，並且低估私立大學。另外我們亦發現若以權數未受限制的 DEA 來進行績效評估，權數的分佈將出現不合理的極端分配現象，亦即某些指標權數為 0，或權數集中在某個指標的不合理現象。反之利用權數受限制的 AR/DEA 來進行績效評估上述權數分配不合理的現象將不復見。本研究以「加值」指標利用 AR/DEA 估計大學商學院績效之結果發現，平均而言，國立大學優於私立大學。但就個別學校來看，某些私立大學的績效優於國立大學。建議學生進行選校就讀時，除了傳統的落點預測之外，面對選擇錄取分數接近的學校時，可進一步參考本研究之結果，選擇一個對於提升

其薪資與多元能力較有幫助的學校。

謝啟瑞

總額支付制度與醫院產業的創新行爲

台灣在 1995 年實施全民健保，使健保政策的影響效果評估成爲學術上的熱門研究議題。過去十多年來的研究成果之中，研究議題多半集中在實施全民健保對總體經濟活動與醫療服務使用的影響，很少有人觸及健保政策對醫療體系創新的影響。

本計畫的主要目的，即是運用差異中之差異分析方法，探討醫院總額支付制度，對醫療體系創新行爲的影響。我分析的創新共涵蓋三個層面：(1)藥品使用的創新；(2)治療程序的創新；(3)診斷技術的創新。前兩個創新的分析將以創新速度較快的疾病爲試驗組，創新速度較慢的疾病爲控制組；在新診斷技術的分析中，將以醫院的權屬別做爲分組的依據。我所要檢定的實證命題是：在創新速度較快的疾病領域或對財務誘因變化反應程度較大的醫院之中，費用控管與創新投資兩者之間的衝突會較明顯，因此總額支付制度對採用新藥品、新治療程序與新診斷技術的負面誘因會較強，因而使新藥、新治療程序與新診斷技術使用率降低的幅度較爲明顯。

資料來源有四個：(1)國衛院的「100 萬人承保抽樣歸人檔」；(2)衛生署的醫院設備與服務量調查；(3)健保局的藥價資料；(4)治療程序給付資料。透過這四項資料的連結使用，本計畫將建構三個模型，分別從個別病人、疾病別與醫院層級的角度，檢定實證命題。

陳明郎

Endogenous Fluctuations in Multi-Sector Models

In existing two-sector, human-capital based endogenous growth models with social constant returns, local equilibrium indeterminacy emerges based upon either differential factor tax rates or sector-specific externalities. Two primary results are established in this paper. First, once there are productive public goods, the two existing mechanisms are not robust in establishing local indeterminacy. Second, with the congestion effect in the use of public services, local indeterminacy is regained.

張靜貞

氣候變遷對天然災害防治資源配置之影響以及風險管理決策模式之規劃研究

本研究首先將從從資源配置的角度，檢討現行的天然災害防治系統是否能夠很有效率且公平地處理長期氣候變遷所帶來的額外衝擊，進而提供一套完整的風險決策模式，將成本效益分析與風險管理的概念應用在評估各種事前(土地利用與建築管制、減稅、保險、發行巨災債券)與事後的風險分攤措施(低利貸款、救濟等)在減災體制中所扮演的角色，以使用來排定資源配置與政策的優先順序，作爲各部會擬定調適政策之參考。

其次，氣候變遷雖然是一個長期與全球性的現象，但涉及到對天然災害的衝擊與風險管理層面時，事實上已經變成爲一個非常地區性的問題，由上而下的決策模式未必能夠徹底解決地方上的問題，也未必能獲得地方的支持。因此，本研究也嘗試從由下而上的角度，利用實地案例分析來研究如何提供足夠的經濟誘因與資源給地方政府與社區民眾，引導地方居民與企業有意願去配合政府之減災政策與從事防災投資。

計畫將分三年來進行，第一年著重在現行

制度與資源供需之分析與建立風險管理決策模型，第二年與子計畫五合作以台灣西南沿海低窪地區的嘉義朴子溪治理計畫來進行個案研究，將前一年所建立之決策模型應用在此案例上。第三年則將以曾文溪流域的乾旱與下游颱風為分析對象，建立台灣南部地區之水資源管理模型，模擬各種氣候條件下可能的水旱災直接損失與間接損失，探討農業、工業、與民生用水之最適配置，並與其他子計畫合作，分析未來 20 至 50 年面對全球暖化之風險下，南部地區水資源管理之因應對策與災害風險管理模式，並從總體經濟的角度來分析政府未來在防災領域上的最適財務規劃。

林忠正

盜版、反盜版與社會風俗

音樂產業嘗試藉由降低價格與增強著作權執法來抑制盜版風氣的蔓延，卻未能收到預期的成效。本文藉由盜版是一種社會文化的角度來詮釋此一現象。文中我們設計一個很簡單的社會風俗模型，來呈現盜版行為可能如何逐漸普及化，而演變成一種穩定的流行文化或社會風俗。當盜版已成為一種穩定的社會風氣後，音樂商品價格調降與的法制的提升，都無法消弭甚至很難減輕盜版的風氣。模型中假設消費者的盜版決策會受到盜版風氣（盜版消費者多寡）的影響，此特色相似於網路外部性的文獻中，消費行為會受到產品網路外部性的左右，不同的是此模型的網路外部性是屬於社會性、而非技術性的網路效果。

張俊仁

Capital Adequacy and the Bank Lending Channel: Macroeconomic Implications

What are the macroeconomic implications of capital adequacy requirements in the banking sector? This paper develops an analytically tractable dynamic general-equilibrium model with a banking system that links bank lending to bank equity. In contrast to the hypothesis of a credit crunch, we find that increasing the strength of bank capital requirements does not necessarily reduce the equilibrium quantity of loans, provided that banks have the option to respond to the capital requirements by accumulating more equity rather than cutting back on lending. Accordingly, we show that there is an inverted-U-shaped relationship between CAR and capital accumulation (and consumption). In addition, we also find that monetary policy affects the real macroeconomic activities via the so-called bank lending channel, but the effectiveness of monetary policy is weakened by bank capital requirements. Finally, in terms of normative analysis, we prove that the optimal capital adequacy rate for social-welfare maximization is lower than that for capital-accumulation maximization. In accordance with general empirical findings, the capital-accumulation maximizing capital adequacy rate is procyclical with respect to economic conditions.

詹維玲

生命循環消費與退休

本文的目的在生命循環/恆常所得假說的架構下討論退休對家庭消費結構的影響。我們首先檢視利用以 1976 至 2006 年「臺灣地區家庭收支調查」資料所估算的生命循環消費結構。資料顯示，只有與工作有關的非耐久財消費結構在生命循環後半段戶長退休後才有立即下跌的現象。我們接著利用歷年臺灣地區家庭收支調查資料所建立的準長期追蹤資料來估計

家庭消費的尤拉方程式。準長期追蹤資料顯示與工作有關的消費支出 - 食品及衣著在戶長退休後有下跌現象。其中又以衣著消費支出較為明顯。這與各國所發現的退休後一些消費結構驟降的現象相似。估計結果發現，戶長退休造成家庭總消費支出成長率顯著減少，其他消費結構卻未必有同樣的結果。退休只對與工作有關的消費結構消費支出才有顯著的負面影響的結論並不受模型納入消費過度敏感所影響。

董安琪

Comparative Advantages and Possible Coordination Failure: An Explanatory Note

Most trade models today are specializations of, or variations on, the general equilibrium model of Arrow-Debreu-McKenzie, where no one's action is conditioned on others' previous action. Although that model does not deal with free riding, trade literature has achieved much for a world under stable environment.

Evidence from Asian high-tech sectors and findings of dynamic games argue for an augmented analysis of the world trade, involving new goods, new suppliers and rapidly changing technology. Here comparative advantage depends on industrial policy to control free riding, encourage pioneers and launch industries. Distinctly different industrial policies shape international specialization among the nations.

陳禮潭

The Predict Power of Economic Activity Using Yield Spread: Further Evidence and a Rational Expectation Interpretation

The yield spread has been shown empirically to be a significant predictor of real economic

activity. Feroli (2004) asserts that the ability of the yield spread to predict output fluctuations is contingent on the monetary authority's reaction function. In particular, expectations of monetary policy actions are crucial for the spread to predict output conditional on the short-rate. In this paper we do an experiment with different monetary policy regimes, and find that the power of predicting future output growth increases while non current monetary specifications are added. Then we design a nonlinear prediction model, which combines measures of non current monetary policy for different regimes. The results from empirical analysis and robustness checks, by applying US data, strongly support that the candidate model possesses a superior predictive power to the other models. We speculate that the increase in capability of the yield spread to predict output growth is result from unexpected money demand or policy shocks, based on the explanation of hypothesis of rational expectation.

蔡文禎

緩長記憶迴歸模型下的即期結構改變檢定

本人推廣 Chu et al. (1996) 即期偵測檢定的方法至具有緩長記憶自變數與誤差項的迴歸模型。

運用 Tsay (2007) 所提出的差分法可得到不受緩長記憶強度影響的即期偵測檢定。

該檢定計算簡便，不需使用 bootstrap 的步驟，同時也可使用由 Chu et al. (1996) 所模擬出的臨界值，不需因資料的緩長記憶不同而另行模擬臨界值，因而有其普及性。

莊委桐

Forward Induction Network Equilibrium and Heterogeneous Job Contact Networks

Many empirical and theoretical studies show that workers obtain jobs through their social contacts. This paper attempts to investigate how the difference of individuals' intrinsic abilities in obtaining their jobs affects the social network structure that emerges. When the probability of players who get jobs by themselves is large enough, low-ability players will maintain more contacts than high-ability players do. We analyze the equilibrium network structures in homogeneous society and heterogeneous society respectively. For analyzing more complex cases that people are heterogeneous in their ability of obtaining jobs, we suggest a new equilibrium concept: Forward Induction Network Equilibrium (FINE), a refinement of pairwise stability equilibrium. According to FINE, the possible equilibrium network structures can be reduced drastically and the outcomes are either symmetric or close-to-symmetric equilibrium networks. We show that the difference of social contacts among overall individuals is no greater than one contact in the close-to-symmetric equilibrium networks.

陳宜廷

A New Random Normalizing Approach to the M Test without Recursive Estimations

The traditional M test requires a consistent estimation of the asymptotic variance-covariance matrix of the estimated moments (the AVC matrix).

By extending the approach of Kiefer, Vogelsang, and Bunzel (KVB; 2000, *Econometrica*), Kuan and Lee (KL; 2006, *Journal of the American Statistical Association*) contributed a new type of M test without the AVC matrix estimation but with recursive model estimations. By focusing on testing model correctness, we propose another new type of M

test without the AVC matrix estimation and without recursive model estimations. The proposed approach is based on a "discretized" random normalizing matrix. It has computational and theoretical advantages over the KVB-KL approach in testing model correctness. In particular, the proposed M test statistic is simpler to compute, and has a F distribution in large samples. Our M test can also be designed to be asymptotically equivalent to the traditional M test and asymptotically more powerful than the KVB-KL M test under local alternatives.

黃瑞萌

Optimal Scale and Structure of the Economic Subsystem

This paper presents a standard general equilibrium model to analyze the socially optimal scale and structure of the economic subsystem relative to its surrounding ecosystem. It shows how the economic subsystem is inextricably intertwined with its surrounding ecosystem. It thus allows us to examine the impacts of economic activities on ecosystem so that signals effectively reflect increasing scarcities of the resource base can be generated within the economic subsystem.

梁孟玉、楊建成

How Much Should We Fund the IRS? An Exploration

This paper explores a normative question: how much should we fund the IRS (Internal Revenue Service)? Our exploration proceeds by extending Graetz, Reinganum and Wilde's (1986) seminal work on tax compliance to the real-world scenario where the IRS faces a budget constraint

imposed upon her by the Congress. The analysis consists of two parts.

First, we characterize the equilibria resulting from the interaction between taxpayers and the budget-constrained IRS. Second, we examine the welfare 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 revenue.

林常青

當追蹤資料具有固定效果與個體間變異數異質性時一個簡單的分群方法

This project proposes a data-dependent, semi-parametric method for estimating panel data models with grouped specific parameters when group membership is not known. We first create a set of “pseudo” threshold variables based on time series estimation of the individual specific parameters. We then use these variables to stratify individuals. The problem of parameter heterogeneity is turned into estimation of a panel threshold model in which the threshold variables are themselves being estimated. The framework can accommodate fixed effects as well as cross-sectionally heterogeneous variances. We show that individuals can be consistently sorted into groups distinguished by parameter heterogeneity when N and T are large. We also extend the K-means algorithm to panel data regressions with fixed effects. Results with the pseudo threshold approach are compared.

楊淑珺

Do Capital Income Tax Cuts Trickle Down?

Reductions in the capital income tax rate generally stimulate investment and raise the marginal product of labor and the wage rate. Hence, it is often argued that cutting capital income taxes benefits capital owners and all workers. This result, however, depends on how government manages debt to maintain budget solvency. This paper analyzes the distributional effects of capital tax cuts, where endogenous adjustments in other tax rates are precluded. When productive public investment or transfers to liquidity-constrained workers are reduced, it finds that the trickle-down effect may not hold. This paper also demonstrates a well-known fallacy: tax liability changes are a poor proxy for welfare changes.

Eric M. Leeper、楊淑珺

Dynamic Scoring: Alternative Financing Schemes

Neoclassical growth models predict that reductions in capital or labor income tax rates are expansionary when lump-sum transfers are used to balance the government budget. This paper explores the consequences of bond-financed tax reductions that bring forth a range of possible offsetting policies, including future government consumption, capital tax rates, or labor tax rates. Through the resulting intertemporal distortions, current tax cuts can be expansionary or contractionary. The paper also finds that more aggressive responses of offsetting policies to debt engender less debt accumulation and less costly tax cuts.

朱智豪

Effects of Blocking Patents on R&D: A Quantitative DGE Analysis

What are the effects of blocking patents on R&D and consumption? This paper develops an R&D-driven endogenous growth model with overlapping intellectual property rights to quantify the inefficiency in the patent system. The analysis focuses on two policy variables: (a) patent breadth that determines the total profit received by a patent pool; and (b) the profit-sharing rule that determines the distribution of surplus between innovators. To quantify the inefficiency arising from blocking patents that are generated by these two policy variables, the model is calibrated to aggregate data of the US economy. Under parameter values that match key features of the US economy and show equilibrium R&D underinvestment, I find that eliminating blocking patents would lead to a conservatively estimated increase in R&D of 12% and long-run consumption of 4% per year. This paper also quantifies the transition-dynamic effects of patent policy and shows implications that are different from previous studies in important ways.

朱智豪

Economic Growth and Patent Policy: Quantifying the Effects of Patent Length on R&D and Consumption

Is the patent length an effective policy instrument in stimulating R&D? This paper develops a generalized variety-expanding growth model and calibrates the model to aggregate data of the US economy to quantify the effects of extending the patent length. Under parameter values that match key features of the US economy and at the empirical range of patent-value

depreciation rates, extending the patent length beyond 20 years leads to a negligible increase in R&D despite equilibrium R&D underinvestment. On the other hand, shortening the patent length can lead to a significant reduction in R&D and consumption. To make the quantitative results more realistic, this paper also uses the DGE model to examine the fraction of TFP growth driven by R&D, and the calibration exercise suggests that this fraction is about 35% to 45%. Finally, this paper identifies and analytically derives a dynamic distortion of the patent length on saving and investment in physical capital that has been neglected by previous studies, which consequently underestimate the distortionary effects of patent protection.

朱智豪

Nation States vs. United Empire: Effects of Political Competition on Economic Growth

Is the European nation-state system more favorable to economic growth than the united-empire system in ancient China? This paper develops a simple endogenous-growth model to analyze the conditions under which economic growth is higher under political fragmentation than political unification. Under political unification, the economy is vulnerable to excessive Leviathan taxation and the costs of unifying heterogeneous populations. Under political fragmentation, the competing rulers are constrained in taxation but spend excessively on military defense. If and only if the heterogeneity costs are sufficiently high relative to the mobility cost of citizens or equilibrium defense spending, then political fragmentation would be more favorable to growth than political unification. When the political regime is endogenously chosen by rulers, they do not always choose the

growth-maximizing regime. In particular, there exists a range of values for the heterogeneity costs, in which political fragmentation is more favorable to growth but the rulers prefer political unification.

朱智豪、楊建成

Tragedy of the Commons in the Centralized Provision of Local Public Goods: An Endogenous-Growth Analysis

This note considers the growth and welfare effects of decentralized versus centralized provision of local public goods. Under decentralization, local public goods are underprovided due to positive spillovers. Under centralization, the central government budget induces the Leviathan politicians from different districts to behave non-cooperatively and extract an excessive amount of tax revenue for self-consumption (i.e. a tragedy of the commons). We explore the growth and welfare effects as the degree of spillovers, of Leviathan and the number of districts vary. Although decentralization always dominates centralization in economic growth, there exists a critical level of spillovers above which centralization dominates decentralization in social welfare. Furthermore, this critical level is an increasing function in the degree of Leviathan and the number of districts.

朱智豪、楊建成

Fiscal Centralization versus Decentralization: Growth and Welfare Effects of Leviathan, Spillover, and Capital Mobility

What are the growth and welfare effects of

fiscal centralization (FC) versus fiscal decentralization (FD)? To analyze this question, we develop an endogenous-growth model characterized by three parameters, indexing respectively the degree of (i) Leviathan politicians, (ii) spillovers of public goods, and (iii) capital mobility across jurisdictions. While fiscal policy is coordinated between jurisdictions under FC, there is no such coordination under FD. Within this framework, we derive the following results. First, higher capital mobility generates stronger tax competition and drives down equilibrium tax rates if the regime is characterized by FD rather than FC. Secondly, stronger tax competition promotes economic growth but at the same time retards the provision of public goods. Thirdly, FD always dominates FC in economic growth, whereas the welfare domination between FD and FC is non-monotonic. In particular, FD dominates FC in welfare if and only if the degree of capital mobility and hence tax competition falls within an intermediate range, which is decreasing in the degree of spillovers. In light of our findings, we explore the question: In addition to European monetary integration, should there be European fiscal integration?

本所進行中研究計畫

- 彭信坤 住宅異質性地方公共偏好與跨代區位選擇 (2/3)
- 羅紀琮 第七次全國身心障礙福利機構評鑑行政工作及評鑑結果分析報告委託辦理計畫
- 簡錦漢 吸煙與預防醫療 (2/3)
- 簡錦漢 經濟學門規劃研究推動計畫 (2/3)
- 朱敬一 最適生命歷程的經濟分析 (1/3)
- 楊建成 行為實驗經濟研習營和整合計畫先期規劃
- 楊建成 國內政治和國際租稅競爭
- 楊建成 促產條例租稅減免之產業影響評估
- 管中閔 針對卓越預測能力的新逐步檢定法 (1/3)
- 賴景昌 開放經濟的貨幣內生成長 (3/4)
- 賴景昌 社會科學研究中心計畫 (3/3)
- 梁啓源 產業結構變化與總要素生產力之衡量－美日韓之台灣之國際比較
- 梁啓源 台日改善能效率之比較分析與策略研擬
- 傅祖壇 大學品質與學生表現－以台灣商學院畢業生為例
- 傅祖壇 台灣大學院校之相對效率衡量：個體資料多層級模式與資料包絡法之應用
- 黃登興 技術優勢與本國市場效果：理論與實證 (2/2)
- 陳明郎 多部門模型內生經濟波動 (3/4)
- 張靜貞 消費者物價指數中食類合理權重與組成結構之探討
- 林忠正 初探總額預算制度暨健保相關財務節流措施 (2/2)
- 周雨田 解釋股債關聯的修正動態條件相關模型
- 周雨田 非線性自迴變幅波動模型
- 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 (3/4)
- 董安琪 雁行分工的東亞與水平分工的歐洲：國際貿易分工型態如何影響成長的速度與持久度？ (2/2)
- 蔡文禎 估計含有不可觀查緩長記憶因子動態半母數因子模型的理論及實證研究 (1/3)
- 陳宜廷 最大熵梯度之近似能力與動差檢定之最適性
- 葉俊顯 灌溉渠道的成本負擔問題－對於成本負擔獨立於先前者的公設之研究
- 吳民忠 團隊合作履行性
- 吳民忠 一般決策規則之理性與功效性
- 梁孟玉 傳訊賽局穩定解之刻劃 (1/2)
- 林常青 門檻變數具內生性時不需分配假設的模型估計
- 楊淑珺 預期財稅政策之效果的估計
- 朱智豪 政治經濟對研究發展的扣抵稅額之分析 (1/2)

學術活動

(民國 97 年 7 月至 9 月)

本所討論會系列

日期	主講人	演講題目
97.7.1	陳香如 (紐約州立大學奧本尼分校經濟系)	The Impact of Sibling Sex Composition on Women's Educational Achievements: A Unique Natural Experiment by Twins Gender Shocks
97.7.15	徐則謙 (台灣大學經濟系)	Development of Financial Institutions, Comparative Advantage and Aggregate Productivity
97.7.22	Whitney K. Newey (Massachusetts Institute of Technology)	Identification and Estimation of Triangular Simultaneous Equations Models without Additivity
97.8.5	蔡崇聖 (清華大學經濟系)	On Majoritarian Bargaining with Incomplete Information
97.8.12	朱智豪 (中研院經濟所)	Fiscal Centralization versus Decentralization: Growth and Welfare Effects of Leviathan, Spillover, and Tax Competition
97.8.19	Pok-Sang Lam (俄亥俄州立大學經濟系)	Income Risk and Portfolio Choice: An Empirical Study
97.8.26	陳文雄 (中正大學經濟系)	Willingness to Pay Premium for Foods Produced in Taiwan and Country of Origin Labeling: Results from Auction Experiment
97.9.2	Jan Brueckner (加州大學 Irvine 分校經濟系)	The Economics of Airport Congestion
97.9.9	周嗣文 (清華大學經濟系)	An Incentive Theory of Outsourcing and Offshoring

日 期	主 講 人	演 講 題 目
97.9.23	梁文榮 (淡江大學產業經濟系)	Optimal Trade Policy with Horizontal Differentiation and Asymmetric Costs
97.9.30	林士貴 (高雄大學金融管理系)	A Closed-Form Option Valuation Formula in Regimes-Switching Jump Diffusion Models

學術交流

(民國 97 年 7 月至 9 月)

本所研究人員

日期	研究人員	說明
97.7.2 ~ 7.15	周雨田 (研究員)	赴中國大連參加「中國金融國際年會」，並發論文“The Economic Value of Volatility Timing Using a Ranged-Based Volatility Mode”。
97.7.8 ~ 7.12	梁啓源 (研究員)	赴中國浙江省杭州市參加兩岸高層次交流活動及會議。
97.7.13 ~ 7.18	管中閔 (特聘研究員)	7.13~15 赴新加坡參加「Conference in Honor of Peter C.B. Phillips」，並發表論文“Estimation of Conditional Moment Restrictions without Assuming Parameter Identifiability”。 7.16~18 至新加坡管理大學參加「2008 Far Eastern and South Asian Meeting of the Econometric Society」，擔任主題演講之主持人，並參加 Standing Committee Meeting。
97.7.15 ~ 7.21	簡錦漢 (研究員兼副所長)	7.15~18 赴新加坡管理大學參加「2008 Far Eastern and South Asian Meeting of the Econometric Society」，並發表論文“The Significance of Downward Wage Rigidity: Evidence from Taiwan”。7.18~21 至 Singapore Management University 經濟學院訪問。
97.7.15 ~ 7.18	楊淑珺 (助研究員)	赴新加坡管理大學參加「2008 Far Eastern and South Asian Meeting of the Econometric Society」，並發表論文“Fiscal Foresight: Analytics and Economics”。
97.7.16 ~ 7.18	陳宜廷 (副研究員)	赴新加坡管理大學參加「2008 Far Eastern and South Asian Meeting of the Econometric Society」，並於會中發表論文“A New Random Normalizing Approach to the M Test without Recursive Estimations”。
97.7.16 ~ 7.18	林常青 (助研究員)	赴新加坡管理大學參加「2008 Far Eastern and South Asian Meeting of the Econometric Society」，並於會中發表論文“On Long-Run Covariance Matrix Estimation with the Truncated Flat Kernel”。
97.7.25 ~ 7.31	張靜貞 (研究員)	赴美國佛羅里達州參加美國農業經濟學會 2008 年年會，並發表論文“Modeling Flood Perils and Flood Insurance Program in Taiwan”。

日期	研究人員	說明
97.7.25 ~ 7.31	傅祖壇 (研究員)	赴美國參加「台美保健食品和健康生活之創新和契機研討會」，會後至 University of Georgia 農經系訪問。
97.7.25 ~ 9.25	梁孟玉 (助研究員)	赴美國威爾康新大學麥迪遜分校短期訪問。
97.8.1 ~ 8.15	周雨田 (研究員)	8.1~7 赴加拿大維多利亞大學參觀校園與商學院，拜會溫哥華台北經濟文化辦事處以及參訪 University of British Columbia (英屬哥倫比亞大學)與國際交流辦公室。8.8~15 赴芝加哥大學訪問，並與刁錦寰教授、蔡瑞胸教授及 Bandi Federico 教授進行學術研究交流。
97.8.11 ~ 8.14	管中閔 (特聘研究員)	受邀赴中國山東大學訪問，並於 8 月 13 日該校舉辦之「2008 年全國研究生暑期學校」開幕大會上作一關於計量經濟學的專題講座。
97.8.17 ~ 9.3	朱敬一 (特聘研究員)	受邀赴美訪問，與 U.C. Berkeley Prof. Ronald Lee 及 New England 地區簡宏根教授商談研究合作計畫。
97.8.23 ~ 9.11	梁啓源 (研究員)	應中華民國國際經濟合作協會之邀及經濟所推薦，共組「2008 年赴墨西哥、秘魯、巴西阿根廷暨巴拉圭經貿投資參訪團」，並於會議中發表英文專題演說。
97.8.31 ~ 9.27	管中閔 (特聘研究員)	受邀赴新加坡國立大學風險管理研究所訪問。
97.9.14 ~ 9.19	梁啓源 (研究員)	因工業研究院委託本所研究計劃—「台日改善能源效率之比較分析與策略研擬」之研究需要，與工業研究院詹副組長益亮一同前往日本，拜訪學者並蒐集相關研究資料。
97.9.15 ~ 9.19	張靜貞 (研究員)	應太平洋經濟合作理事會中華民國委員會(CTPECC)之邀請，赴夏威夷出席太平洋糧食展望會議。
97.9.18 ~ 9.22	陳明郎 (研究員)	赴日本東京參加政策研究院政策研究大學院大學所舉辦之「2008 GRIPS International Conference of Economic Growth, Dynamics and Policies」會議，並發表論文。會後擬與該校教授討論合作研究事宜。

來訪學人

日期	研究人員	說明
97.7.10 ~ 7.13	Zongwu Cai (University of North Carolina)	至本所訪問，於 7 月 11-12 日本所與台灣經濟計量學會合辦之「計量方法的新發展(二)」中發表演講“A Primer of Nonparametric Methods and Their Applications to Finance”。
97.7.11 ~7.13	Yoonsoon Chang (Texas A&M University)	至本所訪問，於 7 月 11-12 日本所與台灣經濟計量學會合辦之「計量方法的新發展(二)」中發表演講“Using Kalman Filter to Extract and Test for Common Stochastic Trends”。
97.7.11 ~7.13	Joon Park (Texas A&M University)	至本所訪問，於 7 月 11-12 日本所與台灣經濟計量學會合辦之「計量方法的新發展(二)」中發表演講“Time Change and Martingale Method”。
97.7.11 ~7.13	Yoon-Jae Whang (Seoul National University)	至本所訪問，於 7 月 11-12 日本所與台灣經濟計量學會合辦之「計量方法的新發展(二)」中發表演講“Testing for Stochastic Dominance”。
97.7.20 ~ 7.23	Whitney K. Newey (美國麻省理工大學經濟系)	至本所訪問，於 7 月 21 日「中華演講系列之三十三」擔任專題演講，講題“GMM and Empirical Likelihood”；另於 7 月 22 日每週研討會中，發表論文“Identification and Estimation of Triangular Simultaneous Equations Models without Additivity”。
97.8.17 ~ 8.20	Pok-Sang Lam (俄亥俄州立大學經濟系)	至本所訪問，於 8 月 19 日每週研討會中，發表論文“Income Risk and Portfolio Choice: An Empirical Study”。
97.8.30 ~ 9.6	Jan Brueckner (加州大學 Irvine 分校經濟系)	至本所訪問，於 9 月 2 日每週研討會中，發表論文“The Economics of Airport Congestion”。
97.9.8 ~ 9.21	郭建廷 (加州大學河濱分校經濟系)	至本所訪問。
97.9.8 ~ 12.31	陳香如 (紐約州立大學奧本尼分校經濟系)	至本所訪問。

人事動態

(民國 97 年 7 月至 9 月)



1. 特聘研究員朱敬一先生自 97 年 7 月 1 日至 100 年 6 月 30 日止，兼任中華經濟研究院董事長。
2. 研究員蕭代基先生自 97 年 7 月 1 日至 98 年 10 月 10 日止，借調續任中華經濟研究院院長。
3. 研究員陳明郎先生，於 96 年 8 月 10 日起赴美國聖路易華盛頓大學研究訪問一年，已於 97 年 7 月 29 日返所服務。
4. 本所敦聘胡勝正院士為通信研究員，任期自 97 年 8 月 1 日至 100 年 7 月 31 日止。
5. 助研究員呂佳慧女士自 97 年 8 月 1 日起離職，轉任香港城市大學。