

# 2017 總體經濟計量模型研討會

Macroeconometric Modelling Workshop, MMW 2017

會議主題：人口與總體經濟

時間：2017年12月7日(週四)至8日(週五)

地點：中央研究院經濟研究所

慕寰廳 (Mo-Huan Auditorium)、B110 會議室、C103 會議室、C101 會議室

主辦單位：中央研究院經濟研究所、行政院主計總處

December 7, 2017 (Thursday)

Time	Session		Place
8:30-	報到		大廳
9:00-9:10	開幕致詞	朱澤民主計長、刁錦寰院士、簡錦漢所長	慕寰廳
9:10-10:10	Keynote Speech I	Chair: Academician George C. Tiao (University of Chicago Booth School of Business) Speaker: Professor Andrew Mason (University of Hawaii at Manoa) <i>Aging and the Generational Economy</i>	慕寰廳
10:10-10:30	大合照暨茶敘		
10:30-12:00	Parallel Session 1A-1B	<b>Parallel Session 1A_人口老化,成長,福利與不均度分析</b> 主持人: 許嘉棟 (東吳大學暨中信金融管理學院) <ul style="list-style-type: none"><li><i>Aging and Population Policy in Developing Economies: Welfare Implications across Generations</i><ul style="list-style-type: none"><li>Tanyasorn Ekapirak, Minchung Hsu, *Pei-Ju Liao 廖珮如 (國立臺灣大學經濟學系)</li></ul></li><li><i>Explaining Job Polarization: The Role of Heterogeneity in Capital Intensity</i><ul style="list-style-type: none"><li>*Wan-Jung Cheng 鄭琬蓉 (中央研究院經濟研究所)</li></ul></li><li><i>Fiscal Consolidation with Public Wage Reductions</i><ul style="list-style-type: none"><li>*Hsieh-Yu Lin 林雪瑜 (中央研究院經濟研究所)</li></ul></li></ul>	B110

		<p><b>Parallel Session 1B_Time Series and Financial Econometrics (English Session)</b>  Chair: Biing-Shen Kuo (Department of International Business, National Chengchi University)</p> <ul style="list-style-type: none"> <li>• <i>Investigating the Inefficiency of the CBO's Budgetary Projections</i> <ul style="list-style-type: none"> <li>• *Natsuki Arai (Department of International Business, National Chengchi University)</li> </ul> </li> <li>• <i>Multivariate Seasonal Adjustment: An Empirical Analysis of Taiwanese Macroeconomic Data</i> <ul style="list-style-type: none"> <li>• *Jin-Lung Lin (Department of Finance, National Dong Hwa University)</li> </ul> </li> <li>• <i>Do Jumps in Financial Prices Cluster? Evidence from High-Frequency Data</i> <ul style="list-style-type: none"> <li>• * Ping-Chen Tsai (Department of Finance, Southern Taiwan University of Science and Technology)</li> </ul> </li> </ul>	C103
12:00-13:30	午 餐		
13:30-15:00	Parallel Session 2A-2C	<p><b>Parallel Session 2A_臺灣薪資停滯與失業給付</b>  主持人: 李庸三 (力仁教育基金會)</p> <ul style="list-style-type: none"> <li>• <i>勞退新制壓抑薪資提升的各種觀點檢視</i> <ul style="list-style-type: none"> <li>• *陳建良 (國立暨南大學經濟學系), 管中閔</li> </ul> </li> <li>• <i>The Effects of Extended Unemployment Benefits: Evidence from a Regression Discontinuity Design</i> <ul style="list-style-type: none"> <li>• *Po-Chun Huang 黃柏鈞 (國立政治大學經濟學系), Tzu-Ting Yang</li> </ul> </li> <li>• <i>經濟成長、薪資停滯? 初探臺灣實質薪資與勞動生產力成長脫勾之成因</i> <ul style="list-style-type: none"> <li>• 林依伶, *楊子霆 (中央研究院經濟研究所)</li> </ul> </li> </ul>	B110
		<p><b>Parallel Session 2B_Econometric Theory (English Session)</b>  Chair: Yu-Chin Hsu (Institute of Economics, Academia Sinica)</p> <ul style="list-style-type: none"> <li>• <i>Nonparametric Estimation of a Job Search Process in Labor Market</i> <ul style="list-style-type: none"> <li>• Yingyao Hu, *Ji-Liang Shiu (Institute for Economic and Social Research, Jinan University), Matthew Shum</li> </ul> </li> <li>• <i>Monotonicity Test for Local Average Treatment Effects under Regression Discontinuity</i></li> </ul>	C103

		<ul style="list-style-type: none"> <li>• *Yu-Chin Hsu (Institute of Economics, Academia Sinica), Shu Shen</li> <li>• <i>Least Squares Estimation of Generalized Additive Partial Linear Model with Imputed Covariates</i></li> <li>• *Chu-An Liu (Institute of Economics, Academia Sinica), Sorawoot Srisuma</li> </ul>	
		<p><b>Parallel Session 2C_ Macroeconomic Models of Heterogeneous Agents (English Session)</b></p> <p>Chair: Juin-Jen Chang (Institute of Economics, Academia Sinica)</p> <ul style="list-style-type: none"> <li>• <i>Optimal Fiscal Policy in Capital-Skill Complementarity Technology: A Heterogeneous Agent Framework</i></li> <li>• *Hsin-Jung Yu (Institute of Economics, Academia Sinica)</li> <li>• Discussant: Pei-Ju Liao (Department of Economics, National Taiwan University)</li> <li>• <i>Implementing the Modified Golden Rule? Optimal Ramsey Taxation with Incomplete Markets Revisited</i></li> <li>• *Yunmin Chen (Institute of Economics, Academia Sinica), YiLi Chien, C.C. Yang</li> <li>• Discussant: Yi-Chan Tsai (Department of Economics, National Taiwan University)</li> <li>• <i>Analysis of the Pension Reforms in Taiwan</i></li> <li>• Yu-Hsiang Cheng, *Hsuan-Chih (Luke) Lin (Institute of Economics, Academia Sinica), Atsuko Tanaka</li> <li>• Discussant: Hsuan-Li Su (Department of Economics, National Taiwan University)</li> </ul>	C101
15:00-15:30	茶 敘		
15:30-17:30	<p>論壇： 人口與總 體經濟</p>	<p>主持人：彭信坤 (中央研究院經濟研究所)</p> <p>引言人：董安琪 (中央研究院經濟研究所)</p> <p><i>臺灣的人口老化與經濟成長</i></p> <p>與談人：陳小紅 (國立政治大學社會學系, 監察委員)</p> <p>陳寬政 (長庚大學醫務管理學系)</p> <p>羅紀琮 (中央研究院經濟研究所)</p> <p>(依據姓氏筆劃排序)</p>	慕寰廳
18:00-	晚 宴 (Invited Only)		

December 8, 2017 (Friday)

Time	Session		Place
9:00-10:30	Parallel Session 3A-3C	<p><b>Parallel Session 3A_計量方法與應用</b>            主持人: 陳宜廷 (中央研究院經濟研究所)</p> <ul style="list-style-type: none"> <li>• <i>Estimating the Dynamic Effects of Regime Transitions by Local Projections</i> <ul style="list-style-type: none"> <li>• *Hsin-Yi Lin 林馨怡 (國立政治大學經濟學系), Yu-Hsiang Hsiao</li> </ul> </li> <li>• <i>高雄氣爆後的房價被市場暴棄了?</i> <ul style="list-style-type: none"> <li>• *徐士勛 (國立政治大學經濟學系), 陳琮仁, 林士淵, 張金鶚</li> </ul> </li> <li>• <i>Semiparametric Tests for Regression-Based Life-Cycle Consumption Models</i> <ul style="list-style-type: none"> <li>• *Yi-Ting Chen 陳宜廷 (中央研究院經濟研究所)</li> </ul> </li> </ul>	B110
		<p><b>Parallel Session 3B_Econometric Methods (English Session)</b>            Chair: Wen-Jen Tsay (Institute of Economics, Academia Sinica)</p> <ul style="list-style-type: none"> <li>• <i>Measuring Local Heteroskedasticity: What Can We Learn from Heterogeneity in Heteroskedasticity?</i> <ul style="list-style-type: none"> <li>• *Xiaojun Song (Guanghua School of Management, Peking University), Abderrahim Taamouti</li> <li>• Discussant: Le-Yu Chen (Institute of Economics, Academia Sinica)</li> </ul> </li> <li>• <i>A Double Local Polynomial Method for Conditional Density Estimation: Application to Intergenerational Income Mobility</i> <ul style="list-style-type: none"> <li>• *Tsung-Chih Lai (Department of Economics, Feng Chia University), Chung-Ming Kuan</li> <li>• Discussant: Chor-Yiu (CY) Sin (Department of Economics, National Tsing Hua University)</li> </ul> </li> <li>• <i>GMM Long-Run Variance Estimation via VAR Averaging</i> <ul style="list-style-type: none"> <li>• *Jen-Che Liao (Institute of Economics, Academia Sinica)</li> <li>• Discussant: Xiaojun Song (Guanghua School of Management, Peking University)</li> </ul> </li> </ul>	C103
		<p><b>Parallel Session 3C_經濟發展、所得與薪資</b></p>	C101

		<p>主持人: 梁啟源 (中央研究院經濟研究所)</p> <ul style="list-style-type: none"> <li>• <i>Oil Trade Balance, Income and Remittances: An Empirical Investigation for Developing Countries</i> <ul style="list-style-type: none"> <li>• Thanh Le, *Wai Ching Poon 潘慧菁 (馬來西亞蒙那許大學)</li> </ul> </li> <li>• <i>薪資停滯的全球趨勢與臺灣特徵</i> <ul style="list-style-type: none"> <li>• *黃登興 (中央研究院經濟研究所), 劉碧珍, 楊子茵</li> </ul> </li> <li>• <i>教育擴張使文憑貶值? 臺灣經驗之探討</i> <ul style="list-style-type: none"> <li>• *楊子茵 (國立台北大學財政學系), 蔡婉樺</li> </ul> </li> </ul>	
10:30-11:00	茶 敘		
11:00-12:00	Keynote Speech II	<p>主持人: 管中閔院士 (國立臺灣大學財務金融學系)</p> <p>主講人: 蔡瑞胸院士 (University of Chicago Booth School of Business)</p> <p><i>Forecasting in the Data-Rich Environment</i></p>	慕寰廳
12:00-13:30	午 餐		
13:30-14:30	Keynote Speech III	<p>主持人: 蔡瑞胸院士 (University of Chicago Booth School of Business)</p> <p>主講人: 刁錦寰院士 (University of Chicago Booth School of Business)</p> <p><i>Finding Needles in a Big Sea: A Clustering Procedure for Analysis of Heterogeneous Data</i></p>	慕寰廳
14:30-15:00	茶 敘		
15:00-16:30	Parallel Session 4A-4B	<p><b>Parallel Session 4A_Macro and International Economics: Theory and Empirical Studies (English Session)</b></p> <p>Chair: Shiu-Sheng Chen (Department of Economics, National Taiwan University)</p> <ul style="list-style-type: none"> <li>• <i>The Impact of Financial Development on Innovation-Based Exports: Do All Firms Benefit Equally?</i> <ul style="list-style-type: none"> <li>• *ByeongHwa Choi (Department of Economics, National Taiwan University)</li> </ul> </li> <li>• <i>The Determinants of Completing Cross-Border M&amp;As in ASEAN Countries</i> <ul style="list-style-type: none"> <li>• Judy Hsu, *Thuy Linh Cao (Ph. D. Program of Business, Feng Chia University)</li> </ul> </li> </ul>	B110

		<ul style="list-style-type: none"> <li>• <i>Financial Integration and the Comparative Advantage of Exports</i> <ul style="list-style-type: none"> <li>• *Pei-Chien Lin (Department of Industrial Economics, Tamkang University)</li> </ul> </li> </ul>	
		<p><b>Parallel Session 4B_總體預測方法與檢定</b>          主持人: 吳中書 (中華經濟研究院)</p> <ul style="list-style-type: none"> <li>• <i>Asymptotic Risk of Order Selection in Integrated Autoregressive Models</i> <ul style="list-style-type: none"> <li>• *Chor-Yiu (CY) Sin 冼芻蕘 (國立清華大學經濟學系), Shu-Hui Yu, Hsiang-Ling Hsu</li> </ul> </li> <li>• <i>Reversed Ordered MOCUSUM Test with Factor Structure</i> <ul style="list-style-type: none"> <li>• *Shou-Yung Yin 殷壽鏞 (美國芝加哥大學布斯商學院), Chang-Ching Lin, Wen-Jen Tsay</li> </ul> </li> <li>• <i>Forecasting Inflation: An Application of the Empirical Mode Decomposition</i> <ul style="list-style-type: none"> <li>• *Ya-Wen Lai 賴雅雯 (國立虎尾科技大學財務金融學系)</li> </ul> </li> </ul>	C103
~~ 研 討 會 結 束 ~~			

平行場次每場 90 分鐘，報告時間如下：

(無評論人) 每篇文章：報告 25 分鐘，現場提問 5 分鐘。

(有評論人) 每篇文章：報告 20 分鐘，評論 8 分鐘，現場提問 2 分鐘。

各場次文章摘要檔案，請 [點此連結](#)。