Sheng-Kai Chang

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Research Areas:

Applied Econometric Methods, Bayesian Statistics, Labor Economics, Asset Pricing.

Education:

Ph. D. in Economics – University of Wisconsin-Madison, U.S.A. – August 2002.

M.S. in Economics – University of Wisconsin-Madison, U.S.A. – December 1999.

M.A. in Economics – National Tsing Hua University, Taiwan – June 1994.

B.A. in Applied Mathematics – National Chiao Tung University, Taiwan – June 1992.

Academic Positions:

Professor of Economics, National Taiwan University, Taiwan, August 2014 – present.

Department Chair, Department of Economics, National Taiwan University, January 2020 – December 2020.

Visiting Scholar of Ross School of Business, the University of Michigan-Ann Arbor, U.S.A., January 2013 – August 2013.

Associate Professor of Economics, National Taiwan University, Taiwan, August 2011 – July 2014.

Assistant Professor of Economics, National Taiwan University, Taiwan, August 2009 – July 2011.

Assistant Professor of Economics, Wayne State University, U.S.A., January 2003 – July 2009.

Instructor of Economics, Wayne State University, U.S.A., August 2002 – December 2002.

Professional Activities:

Co-Editor, *Taiwan Economic Review*, August 2018 – July 2020.

Associate Editor, *Taiwan Economic Review*, August 2016 – July 2018.

Publications and Research Papers:

Papers

Tseng, Chung-Hsin and Sheng-Kai Chang* (2020) "The Empirical Study on Labor Supply of Married Women in Taiwan Using Dynamic and Nonlinear Panel Data Model," *Taiwan Economic Review*, 48(2), 187-220.

Chen, Jiun-Ting and Sheng-Kai Chang* (2019) "Measuring the Effects of Monetary Policy: A Time-Varying Parameter Vector Autoregressive Approach," *Academia Economic Papers*, 47 (1), 31-73.

Chang, Sheng-Kai (2014) "Simulation Estimation of Dynamic Panel Discrete Choice Models using the *t* Distributions," *Computational Economics*, 43(4), 395-409.

Chang, Sheng-Kai (2014) "Herd Behavior, Bubbles and Social Interactions in Financial Markets," *Studies in Nonlinear Dynamics and Econometrics*, 18 (1), 89-101.

Chang, Sheng-Kai, Yi-Yi Chen* and Hung-Jen Wang (2012) "A Bayesian Estimator for Stochastic Frontier Models with Errors in Variables," *Journal of Productivity Analysis*, 38 (1), 1-9.

Chang, Sheng-Kai (2012) "Simulation Estimation of the Convergence of the Black-White Earnings Gap and Income Dynamics," *Oxford Bulletin of Economics and Statistics*, 74 (3), 363-379.

Chang, Sheng-Kai (2012) "State Dependence, Serial Correlation and Heterogeneity in the Union Membership Dynamics," *Applied Economics*, 44 (26), 3453-3460.

Chang, Sheng-Kai (2011) "A Computationally Practical Robust Simulation Estimator for Dynamic Panel Tobit Models," *Studies in Nonlinear Dynamics and Econometrics,* 15 (4), Article 3.

Chang, Sheng-Kai (2011) "Simulation Estimation of Two-tiered Dynamic Panel Tobit Models with an Application to the Labor Supply of Married Women," *Journal of Applied Econometrics,* 26, 854-871.

Chang, Sheng-Kai (2011) "A Computationally Practical Simulation Estimation for Dynamic Panel Tobit Models," *Academia Economic Papers*, 39 (1), 1-32.

Chang, Sheng-Kai (2007) "A Simple Asset Pricing Model with Social Interactions and Heterogeneous Beliefs," *Journal of Economic Dynamics and Control*, 31, 1300-1325.

Chang, Sheng-Kai (2007) "The Asymptotic Global Power Comparisons of the GMM Overidentifying Restrictions Tests," *Economics Bulletin,* Vol. 3, No. 44, 1-6.

Chang, Sheng-Kai (2005) "The Approximate Slopes and the Power of the GMM Overidentifying Restrictions Test," *Applied Economics Letters*, 12, 845-848.

Luh, Yir-Hueih* and Sheng-Kai Chang (1997) "Building the Dynamic Linkages Between R & D and Productivity Growth," *Journal of Asian Economics,* 8 (4), 525-545.

Working Papers

"A Bayesian Estimation of Panel Stochastic Frontier Models with Determinants of Persistent and Transient Inefficiencies in Both Location and Scale Parameters," 2022, with Ruei-Chi Lee.

"Estimation of Dynamic Panel Tobit Models via the Simulated ECM Algorithm," 2020.

"A Computationally Practical Robust Simulation Estimator for Dynamic Panel Discrete Choice Models," 2017.

"A Model of Hierarchical Professionals: Cooperation and Conflict between Anesthesiologists and CRNAs," 2009, with Stephen Spurr and Jee-Hyeong Park.

Professional Service:

Refereeing Service

Journal of the American Statistical Association,

Journal of Econometrics,

Journal of Applied Econometrics,

Journal of Economic Dynamics and Control,

Oxford Bulletin of Economics and Statistics,

Journal of Economic Behavior and Organization,

Journal of Macroeconomics,

Journal of Productivity Analysis,

Journal of Applied Statistics,
Journal of Choice Modeling,
Journal of Economic Interaction and Coordination
Empirical Economics

Pacific Economic Review,

Computational Statistics and Data Analysis,

Computational Statistics,

Computational Economics,

Tourism Management,

Economics Bulletin,

PLOS ONE,

Taiwan Economic Review,

Academia Economic Papers.

Textbook Chapters Review

“Introductory Econometrics : A Modern Approach” by Jeffrey Wooldridge.

“Probability and Statistics” by Morris Degroot and Mark Schervish, 3 edition.

“Business Statistics” by Norean Sharpe, Dick DeVeaux and Paul Velleman, 1 edition.