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研究興趣:

應用計量經濟學, 貝氏統計學, 勞動經濟學, 資產評價模型.

學歷:

美國威斯康辛大學麥迪遜校區 (1997-2002) : 經濟學博士 (2002), 經濟學碩士 (1999).

國立清華大學 (1992-1994) : 經濟學碩士 (1994).

國立交通大學 (1988-1992) : 應用數學學士 (1992).

經歷:

國立台灣大學經濟系教授 (2014.8- 迄今).

國立台灣大學經濟系系主任 (2020.1- 2020.12)

國立台灣大學經濟系副教授 (2011.8- 2014.7).

美國密西根大學安娜堡校區 Ross 商學院行銷學系訪問學者 (2013.1- 2013.8).

國立台灣大學經濟系助理教授 (2009.8- 2011.7).

美國韋恩州立大學經濟系助理教授 (2003.1-2009.7).

美國韋恩州立大學經濟系講師 (2002.8- 2002.12).

美國威斯康辛大學麥迪遜校區教育研究中心專案助理 (2000.1- 2001.6).

期刊編輯服務:

主編, 《經濟論文叢刊》, 2018.8- 2020.7.

編輯委員, 《經濟論文叢刊》, 2016.8- 2018.7.

學術著作:

期刊論文

1. 曾中信與張勝凱* (2020)「動態非線性追蹤資料模型在台灣已婚婦女勞動供給實證研究之應用」，《經濟論文叢刊》，48(2), 187-220.。

2. 陳俊廷與張勝凱* (2019) 「運用時變參數向量自我迴歸模型探討貨幣政策之有效性」，《經濟論文》，47(1), 31-73。

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

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

5. 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.

6. 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.

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

8. 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.

9. 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.

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

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

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

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14. 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.

學術專業服務:

學術期刊評審

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,

經濟論文叢刊,

經濟論文.

教科書審查

“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.