

CHU-AN LIU

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EMPLOYMENT

Assistant Research Fellow, Institute of Economics, Academia Sinica, Jul 2015–present
Visiting Assistant Professor, National University of Singapore, Jul 2012–Jun 2015

EDUCATION

Ph.D., Economics, University of Wisconsin-Madison, May 2012
M.S., Economics, University of Wisconsin-Madison, Dec 2009
M.B.A., International Business, National Chengchi University, Jan 2005
B.B.A., Risk Management and Insurance, National Chengchi University, Jun 2002

RESEARCH INTEREST

Econometric Theory, Applied Econometrics

PUBLICATIONS

“Model Averaging in Predictive Regressions,” with Biing-Shen Kuo,
The Econometrics Journal, Volume 19, Issue 2, June 2016, pages 203–231.
“Distribution Theory of the Least Squares Averaging Estimator,”
Journal of Econometrics, Volume 186, Issue 1, May 2015, pages 142–159.

WORKING PAPERS

“Inference after Model Averaging in Linear Regression Models,” with Xinyu Zhang
“Model Selection and Model Averaging in Nonparametric Instrumental Variables Models,”
with Jing Tao
“Testing for Generalized Regression Monotonicity,” with Yu-Chin Hsu and Xiaoxia Shi
“Focused Information Criterion and Model Averaging for Large Panels with a Multifactor
Error Structure,” with Chang-Ching Lin and Shou-Yung Yin
“Averaging Estimators for Kernel Regressions”

WORK IN PROGRESS

“Autoregressive Spectral Averaging Estimator,” with Biing-Shen Kuo and Wen-Jen Tsay
“Robust Forecast Intervals,” with Tatsushi Oka

HONORS, AWARDS, AND GRANTS

Recruiting Special Outstanding Talent, National Science Council, Taiwan, 2015-2018
Start-Up Grant, National University of Singapore, 2012–2015
Vilas Conference Presentation Funds, University of Wisconsin-Madison, 2011
The Best Master’s Thesis Award, Taiwan Economic Association, 2004

CONFERENCE AND SEMINAR PRESENTATIONS

- 2016 Erasmus University Rotterdam, European Meeting of the Econometric Society (Geneva), The 2016 Taiwan Economic Research (Academic Sinica), Asian Meeting of the Econometric Society (Kyoto), The 12th International Symposium on Econometric Theory and Applications (Hamilton)
- 2015 International Conference on Econometrics: Recent Advances in Micro- & Macro-Econometrics (Korea University), World Congress of the Econometric Society (Montreal), Taiwan Economic Research (Academic Sinica), National Taiwan University, National Tsing Hua University, Academia Sinica
- 2014 University of Wisconsin-Madison, European Meeting of the Econometric Society (Toulouse), The 10th International Symposium on Econometric Theory and Applications (Taipei), University of Hong Kong
- 2013 The 7th International Conference on Computational and Financial Econometrics (London), National Taiwan University, Asian Meeting of the Econometric Society (Singapore), Tsinghua International Conference in Econometrics (Beijing), China Meeting of the Econometric Society (Beijing)
- 2012 The 7th Biennial Conference of Hong Kong Economic Association, City University of Hong Kong, Academia Sinica (Economics, Statistical Science), National Chengchi University, Conference on Robust Econometric Methods for Modelling Economic and Financial Variables (Lisbon), National University of Singapore
- 2011 Info-Metrics Workshop on Information Theory and Shrinkage Estimation (American University), Midwest Econometrics Group (Chicago Booth), University of Wisconsin-Madison
- 2010 Midwest Econometrics Group (St. Louis), University of Wisconsin-Madison

TEACHING EXPERIENCE

National University of Singapore:

2014–2015:

EC6313: Topics in Econometrics (Second-year Ph.D.), Evaluation: 4.89*

EC6103: Econometric Modelling and Applications II (First-year Ph.D.), Evaluation: 4.80

*A 5-point scale is used for the scores. The higher the score, the better the rating.

2013–2014:

EC6103: Econometric Modelling and Applications II (First-year Ph.D.), Evaluation: 4.37

EC4303: Econometrics III (undergrad honors), Evaluation: 4.23

2012–2013:

EC6103: Econometric Modelling and Applications II (First-year Ph.D.), Evaluation: 3.75

EC2303: Foundations for Econometrics (undergrad), Evaluation: 3.63

REFEREE SERVICE

Journal of Econometrics, Journal of Money, Credit, and Banking, Journal of Econometric Methods, Journal of Business and Economic Statistics, Economics Bulletin, Econometrics, COMPSTAT proceedings, Communications in Statistics–Theory and Methods, Advances in Econometrics

SKILLS Matlab, GAUSS, R, Stata

LANGUAGE English (fluent), Chinese (native)