

CHU-AN LIU

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Institute of Economics
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Academic Positions

Research Fellow, Institute of Economics, Academia Sinica, 2024–present
Associate Research Fellow, Institute of Economics, Academia Sinica, 2019–2024
Assistant Research Fellow, Institute of Economics, Academia Sinica, 2015–2019
Visiting Assistant Professor, National University of Singapore, 2012–2015

Education

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

Research Interest

Econometric Theory, Applied Econometrics

Honors, Awards, and Grants

Academician Chau-Nan Chen Memorial Award, Taiwan Economic Association, 2023
Outstanding Research Award, National Science and Technology Council, Taiwan, 2023
Career Development Award, Academia Sinica, 2021–2025
Young Scholar Award, Taiwan Econometric Society, 2020
Ta-You Wu Memorial Award, Ministry of Science and Technology, Taiwan, 2019
Recruiting Special Outstanding Talent, Ministry of Science and Technology, 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

Publications

“Testing Monotonicity of Mean Potential Outcomes in a Continuous Treatment with High-Dimensional Data,” with Yu-Chin Hsu, Martin Huber, and Ying-Ying Lee, *The Review of Economics and Statistics*, forthcoming.
“A Unified Approach to Focused Information Criterion and Plug-In Averaging Method,” with Xinyu Zhang, *Statistica Sinica*, forthcoming.
“Model Averaging for Asymptotically Optimal Combined Forecasts,” with Yi-Ting Chen, *Journal of Econometrics*, 235(2), 592–607, 2023.

“Model Averaging Prediction by K-Fold Cross-Validation,” with Xinyu Zhang,
Journal of Econometrics, 235(1), 280–301, 2023.

“Focused Information Criterion and Model Averaging for Large Panels with a Multifactor Error Structure,” with Shou-Yung Yin and Chang-Ching Lin,
Journal of Business & Economic Statistics, 39(1), 54–68, 2021.

“Testing Generalized Regression Monotonicity,” with Yu-Chin Hsu and Xiaoxia Shi,
Econometric Theory, 35(6), 1146–1200, 2019.

“Inference after Model Averaging in Linear Regression Models,” with Xinyu Zhang,
Econometric Theory, 35(4), 816–841, 2019.

“Averaging Estimators for Kernel Regressions,”
Economics Letters, 171, 102–105, 2018.

“Model Averaging in Predictive Regressions,” with Biing-Shen Kuo,
Econometrics Journal, 19(2), 203–231, 2016.

“Distribution Theory of the Least Squares Averaging Estimator,”
Journal of Econometrics, 186(1), 142–159, 2015.

Working Papers

“Model Averaging Prediction for Possibly Nonstationary Autoregressions,” with Tzu-Chi Lin

“Autoregressive Spectral Averaging Estimator,” with Biing-Shen Kuo and Wen-Jen Tsay

“Model Selection and Model Averaging in Nonparametric Instrumental Variables Models,”
with Jing Tao

Teaching Experience

Instructor at National Chengchi University, 2022-present
Econometrics II (graduate level)

Instructor at National University of Singapore, 2012–2015

EC6313: Topics in Econometrics (Second-year Ph.D.)

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

EC4303: Econometrics III (undergrad honors)

EC2303: Foundations for Econometrics (undergrad)

Professional Services and Activities

Executive Editor: Taiwan Economic Forecast and Policy, 2020-present

Referee Services:

Advances in Econometrics, Communications in Statistics-Theory and Methods, Computational Statistics & Data Analysis, Econometric Reviews, Econometric Theory, Econometrics, Econometrics Journal, Econometrics and Statistics, Economics Bulletin, Electronic Journal of Statistics, Japanese Economic Review, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Econometric Methods, Journal of Econometrics, Journal of International Money and Finance, Journal of Money, Credit, and Banking, Statistical Papers

Academic Services:

Electronic Journals Committee, Academia Sinica, 2019–2022

Dormitory Management Committee, Academia Sinica, 2019–2021

Academic Affairs Committee, Institute of Economics, Academia Sinica, 2019–2023
Recruiting Committee, Institute of Economics, Academia Sinica, 2016–2018, 2020–2022
Seminar Organizing Committee, Institute of Economics, Academia Sinica, 2015, 2016, 2023
Library Committee, Institute of Economics, Academia Sinica, 2015–2017
Organizing Committee Chair of Macroeconometric Modelling Workshop, 2020, 2023
Program Committee of Macroeconometric Modelling Workshop, 2016–2021

Conference Presentations

- 2023 The 25th International Conference on Computational Statistics (London)
The 6th International Conference on Econometrics and Statistics (Tokyo)
Asian Meeting of the Econometric Society (Singapore)
The 32nd South Taiwan Statistics Conference (National Dong Hwa University, Hualien)
- 2022 IEAS 60th Anniversary and Macroeconometric Modelling Workshop (Academia Sinica, Taipei)
The 41st Eurasia Business and Economics Society Conference (Berlin)
- 2021 International Economic & Industrial Development Conference (National Dong Hwa University, Hualien)
Taiwan Econometric Society Annual Conference (National Taiwan University, Virtual)
- 2020 Macroeconometric Modelling Workshop (Academia Sinica, Taipei)
Taiwan Econometric Society Annual Conference (National Taiwan University, Taipei)
The 12th World Congress of the Econometric Society (Bocconi University, Virtual)
2020 CEANA Sessions at ASSA Meeting (San Diego)
- 2019 Taiwan Economic Association Annual Conference (Fu Jen Catholic University, Taipei)
Macroeconometric Modelling Workshop (Academia Sinica, Taipei)
Taiwan Econometric Society Annual Conference (National Taiwan University, Taipei)
Econometric Society Australasian Meeting (Perth)
The 3rd International Conference on Econometrics and Statistics (Taichung)
Asian Meeting of the Econometric Society (Xiamen)
- 2018 Midwest Econometrics Group (University of Wisconsin-Madison)
European Meeting of the Econometric Society (Cologne)
The 2nd International Conference on Econometrics and Statistics (Hong Kong)
Advances in Econometrics Conference (Academia Sinica, Taipei)
Cross-Strait Dialogue V (Academia Sinica, Taipei)
- 2017 The 11th International Conference on Computational and Financial Econometrics (London)
Macroeconometric Modelling Workshop (Academia Sinica, Taipei)
Taiwan Econometric Society Annual Conference (Academia Sinica, Taipei)
The 23rd International Panel Data Conference (Thessaloniki)
The 4th annual conference of the International Association for Applied Econometrics (Sapporo)
The 1st International Conference on Econometrics and Statistics (Hong Kong)
- 2016 CSA & NCCU Joint Statistical Meetings (National Chengchi University, Taipei)
Macroeconometric Modelling Workshop (Academia Sinica, Taipei)
European Meeting of the Econometric Society (Geneva)
Taiwan Economics Research Workshop (Academia Sinica, Taipei)
Asian Meeting of the Econometric Society (Kyoto)

- The 12th International Symposium on Econometric Theory and Applications & The 26th New Zealand Econometric Study Group (University of Waikato, Hamilton)
- 2015 International Conference on Econometrics: Recent Advances in Micro- & Macro-Econometrics (Korea University, Seoul)
 Taiwan Econometric Society Annual Conference (National Taiwan University, Taipei)
 The 11th World Congress of the Econometric Society (Montreal)
 Taiwan Economics Research Workshop (Academia Sinica, Taipei)
- 2014 European Meeting of the Econometric Society (Toulouse)
 The 10th International Symposium on Econometric Theory and Applications (Academia Sinica, Taipei)
- 2013 The 7th International Conference on Computational and Financial Econometrics (London)
 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 (Hong Kong)
 Conference on Robust Econometric Methods for Modelling Economic and Financial Variables (Lisbon)
- 2011 Info-Metrics Workshop on Information Theory and Shrinkage Estimation (American University)
 Midwest Econometrics Group (University of Chicago)
- 2010 Midwest Econometrics Group (Washington University in St. Louis)

Seminar Presentations

- 2022 Transdisciplinary Econometrics & Data Science Seminar (Virtual), University of Essex (Virtual)
- 2021 National Taiwan University, Tunghai University, Fu Jen Catholic University, University of California, Riverside (Virtual)
- 2019 Chinese Academy of Sciences, National Taiwan University, Shih Hsin University
- 2017 National Chengchi University, National Taipei University, Monash University, National Sun Yat-sen University
- 2016 Erasmus University Rotterdam, National Taiwan University, National Chung Cheng University, National Cheng Kung University
- 2015 National Taiwan University, National Tsing Hua University, Academia Sinica
- 2014 University of Wisconsin-Madison, University of Hong Kong
- 2013 National Taiwan University
- 2012 City University of Hong Kong, Academia Sinica (Economics, Statistical Science), National Chengchi University, National University of Singapore
- 2011 University of Wisconsin-Madison
- 2010 University of Wisconsin-Madison

Skills MATLAB, GAUSS, R, Stata

Language English (fluent), Mandarin (native)