CURRICULUM VIAT

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EDUCATION:

Bachelor (Department of Agricultural Economics) National Chung Hsing Unversity, Taiwan, 06/1984

Master (Research Institute of Agricultural Economics) National Chung Hsing University, Taiwan, 06/1986

Ph.D. (Economics) University of Illinois, Urbana-Champaign, May 1994
Dissertation Title: *Tests for Parameter Constancy in Dynamic and Non-Gaussian Models*
Dissertation Committee: Chung-Ming Kuan (Advisor), Anil Bera, Paul Newbold, and Roger Koenker

JOB EXPERIENCE

Associate Professor of Economics, National Chung Cheng University, Chia-Yi, Taiwan, 1994–2002.
Professor of Economics, National Chung Cheng University, Chia-Yi, Taiwan, 2002–2003.
Professor and Chairman of Finance, National Chung Hsing University, Taichung, Taiwan, 2003–2007.
Professor of Economics, National Chung Hsing University, Taichung, Taiwan, 2007–.
Adjunct Professor of Economics, Feng Chia University, Taichung, Taiwan, 2007–.

RESEARCH FIELDS

Econometrics, Time Series Analysis, Nonparametric Regression, Quantile Regression, Financial Risk Management

PUBLICATIONS

Peng, T.-K. and M.-Y. Chen (1985), "The Measurement of Technical Efficiency for Crop Production in Taiwan" (in Chinese), *Journal of Agricultural Economics*, **38**, 1–23. (**TSSCI**)

Peng, T.-K. and M.-Y. Chen (1986), "The Off-Farm Labor Supply of Farmers in Taiwan" (in Chinese), *Journal of Agricultural Economics*, **40**, 1–27. (**TSSCI**)

Peng, T.-K. and M.-Y. Chen (1987), "Potential Mobility of Taiwan's Farmers and Influenece Factors" (in Chinese), *Taiwan Economics*, **121**, 5–15.

Kuan, C.-M. and M.-Y. Chen (1994), "Implementing the fluctuation and moving-estimates tests in dynamic econometric models", *Economics Letters*, **41**, 353–358. (**SSCI**)

Hu, J. W. S., M.-Y. Chen, R. C. W. Fok, and B.-N. Huang, (1997), "Causality in Volatility and Volatility Spillover Effects between US, Japan, and the Four Equity Markets in the South China Growth Triangular," *Journal of International Financial Markets, Institutions and Money*, **7**, 351–367. (**FLI**)

Chen, M.-Y. and Kuan, C.-M. (2001), "Testing Parameter Constancy in Models with Infinite Variance Errors," *Economics Letters*, **72**, 11–18. (**SSCI**)

Kuan, C.-M. and M.-Y. Chen (2002), "Response Surfaces of MOSUM Critical Values", *Applied Economics Letters*, **9**, 133–136. (**SSCI**)

Chen, M.-Y. (2002), "Testing Stationarity against Unit Roots and Structural Changes", *Applied Economics Letters*, **9**, 459–464. (**SSCI**)

Chen, M.-Y. (2002), "Identification for Univariate Time Series Models with Heteroskedastic Errors", *Communications in Statistics-Simulation and Computation*, **31(1)**, 75–89. (**SCI**)

Chen, M.-Y. and Li-Tan Chen (2003), "Purchasing Power Parity and Structural Changes: An Empirical Study on the Exchange Rate between Taiwan and US," *Taiwan Economic Forecasts and Policy*, **34**, 93–112. (**TSSCI**)

Chen, M.-Y. and C.-E. Chen (2005), "Application of Quantile Regression to Estimation of Value at Risk," *Review of Financial Risk Management*, **1**, 1-15.

Chen, M.-Y., F.-L. Lin, and C.-G. Chang (2007), "Relations between Health Care Expenditure and Income: An Application of Local Quantile Regressions," *Applied Economics Letters*, forthcoming. (**SSCI**)

Lin, Anchor Y, L.S. Huang, and M.Y. Chen (2007), "Price Comovement and Institutional Performance Following Large Market Movements," *Emerging Markets Finance and Trade*, **43**, 37–61. (**SSCI**)

CONFERENCE PARTICIPATION AND SEMINARS

Chen, M.-Y. and L. W. Chen (1998), "Impacts of Asia Financial Crisis on the Volatilities of Major Asia Pacific Markets: Applications of the SWARCH Model," in Proceedings of The Seventh Conference on the Theories and Practices of Security and Financial Markets, Kaoshiung, Taiwan, R.O.C.

Chen, M.-Y. and L. W. Chen (1999), "Volatility Spillover Effects between Stock Markets in the South China Growth Triangular: Multivariate GARCH Approaches," in Proceedings of 1999 International Conference of Pacific Rim Management, San Francisco, California, U.S.A. (Selected as the Best Application Paper)

Kuan, C.-M. and M.-Y. Chen (1999), "Testing Parameter Constancy in Models with Stable Distributed Errors," presented at The International Conference on Economics across the Century, Chia-Yi, Taiwan.

Chen, M.-Y. and F.-L. Lin (2001), "Nonparametric Estimation for the Conditional Mean and Volatility of Taiwan Stock Returns," in Proceedings of 2001 International Conference of Pacific Rim Management, 11th Annual Meeting, Toronto, Canada.

Chen, M.-Y. and C.-G. Chang (2004), "Health Care is a Necessity or a Luxury? Evidences from Local Quantile Regressions," presented at Australasian Meeting of the Econometric Society, 2004, Melbourne, Australia.

Chen, M.-Y. (2004), "Investing Mean Reversion across National Stock Markets: An Application of PANIC Method," presented at Symposium in Financial Econometrics, 2004, Ling Tung college, Taichung, Taiwan.

Chen, M.-Y. and Fair Wei (2004), "Optimal Estimation for Tail Parameters: An Application to Estimate the VaR of Taiwan Stock Index," presented at 2nd International Conference on the Theories and Applications of Quantitative Methods, Shanghai, China.

Chen, M.-Y. (2005), "Investing Mean Reversion across National Stock Markets: An Application of PANIC Method," presented at 3rd Nordic Econometric Meeting, Helsinki, Finland.

Chen, M.-Y., C.-G. Chang and F.-L. Lin (2005), "A Study on Relations between Health Care Expenditure and Income via Local Quantile Regressions," presented at Globalization and Economic Growth: The Role of Openness, Innovation and Human Capital, Shanghai University of Finance and Economics, Shanghai, China.

Chen, M.-Y. and F.-L. Lin (2006), "Nonparametric Estimation for the Conditional Mean and Variance Functions of Taiwan Stock Returns," presented at The 2006 International Symposium on Financial Engineering and Risk Management, Xiamen University, China.

BOOKS

Chen, Mei-Yuan,Statistic,August, 2002 (in Chinese)。

Professional Activities

Visiting Associate Professor, Research Institute of Economics, Academic Sinica

Ad hoc reviewer for Journal for SME Development, Review of Financial Risk Management, Management Review, Academia Economic Papers, Review of Securities and Futures Markets, Industry Forum, International Journal of Business and Economics, Taiwan Academy of Managemnet Journal, Journal of Financial Studies