Curriculum Vitae
Ching-Chuan Tsong (欉清全)

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Contact Information

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Current Position

Professor, (2012/08~)

Department of Economics,

National Chi Nan University, Taiwan

Previous Positions

Associate Professor and Chair, Department of Economics, National Chi Nan University, Taiwan (2009/8~2012/7)

Assistant Professor, Department of Economics, National Chi Nan University, Taiwan (2002/2~2009/7)

Assistant Professor, Department of International Business, Southern Taiwan University, Taiwan (2000/8~2002/1)

Education:

Ph. D., International Business, National Chengchi University, Taiwan (2000)

M. A., International Business, National Chengchi University, Taiwan (1993)

B. A., Applied Mathematics, National Chung Hsing University, Taiwan (1991)

Research Fields

Time Series Analysis, Empirical International Finance

Teaching Fields

Time Series Analysis, Econometrics, Statistics, International Finance

Honors and Awards

1. 特殊優秀人才彈性薪資獎勵 (National Chi Nan University 2019)
2. 優良導師獎 (National Chi Nan University 2019)
3. 教學績優獎 (National Chi Nan University 2017)
4. 國科會 103 年度特殊優秀人才獎勵
5. Outstanding Research Award, National Chi Nan University 2013
6. 國科會 102 年度特殊優秀人才獎勵
7. Listed in Who's Who in the World 2013
8. Research Award, National Chi Nan University, 2006, 2007, 2009, 2010, 2011, 2012, 2013, 2014, 2016.
9. Research Grant, Taiwan Ministry of Science and Technology, 2001, 2002, 2003, 2004, 2006, 2010, 2011, 2012, 2013 (兩年期), 2015, 2016, 2017, 2018, 2019.
10. 國科會甲種獎勵 (89 年度)
11. 中華民國斐陶斐榮譽學會榮譽會員 (2000)
12. 第一屆全國實證經濟學研討會 (中正大學) 計量經濟組最佳論文

Publications

1. **Tsong, C. C.**, Lee, C. F., Tsai*, L. J. (2019) "A Parametric Stationarity Test with Smooth Breaks", *Studies in Nonlinear Dynamics & Econometrics*, Vol. 23, No. 2, article 3. [SSCI] (MOST 104-2410-H-260-001-) (科技部經濟學門 **B+**級期刊)

2. 沈美利、李政峯、**欉清全***、劉修祥 (2019) "強/弱式財政永續性之研究:分量共整合模型之應用",《經濟研究》,第 55 輯第 1 期,頁 41-70。 [TSSCI]

3. **Tsong, C. C.**, Lee*, C. F., Tsai, L. J., Hu, T. C. (2016) "The Fourier Approximation and Testing for the Null of Cointegration", *Empirical Economics*, Vol. 51, No. 3, 1085-1113. [SSCI] (NSC 102-2410-H-260-001-MY2) (科技部經濟學門 **B+**級期刊)

4. Lee*, C. C., **Tsong, C. C.**, Lee, C. F. (2014) "Testing for the Efficient Market Hypothesis in Stock Prices: International Evidence from Non-linear Heterogeneous Panels", *Macroeconomic Dynamics*, Vol. 18, No. 4, 943-958. [SSCI] (科技部經濟學門 **A** 級期刊)

5. **Tsong*, C. C.**, Hachicha, A. (2014) "Revisiting the Fisher Hypothesis for Several Selected Developing Economies: A Quantile Cointegration Approach", *Economic Issues*, Vol.19, No.1, 57-72. [EconLit]

6. Lee, C. F, Hu, T. C., Li, P. C., **Tsong*, C. C.** (2013) "Asymmetric Behavior of Unemployment Rates: Evidence from the Quantile Covariate Unit Root Test", *Japan and the World Economy*, Vol. 28, 72-84. [SSCI] (科技部經濟學門 **B** 級期刊)

7. **Tsong, C. C.**, Wu, C. W., Chiu, H. H., Lee*, C. F. (2013) "Covariate Unit Root Tests under Structural Change and Asymmetric STAR Dynamics", *Economic Modelling*, Vol. 33, 101-112. [SSCI] (NSC-101-2410-H-260-007-) (國科會經濟學門推薦期刊)

8. **Tsong, C. C.,** Lee*, C. F. (2013) "Quantile Cointegration Analysis of the Fisher Hypothesis", *Journal of Macroeconomics*, Vol. 35, 186-198. [SSCI] (科技部經濟學門 **B+**級期刊)

9. Yan*, Ho-don, **Tsong, C. C.** (2013) "Are Reserve Holdings in Emerging Asian Countries Excessive?-The Intertemporal Balance Perspective", International *Journal of Economics and Business Research*, Vol. 6, No. 3, 304-323. [EconLit]

10. Lee*, C. C., **Tsong, C. C.**, Yang, S. J., Chang, C. H. (2013) "Investigating the Stationarity of Insurance Premiums: International Evidence", *The European Journal of Finance*, Vol. 19, No. 4, 276-297. [SSCI] (科技部財務學門 **A-**級期刊)

11. Lee*, C. F., **Tsong, C. C.** (2013) "Bootstrapping Covariate Unit Root Tests: An Application to Inflation Rates", *Bulletin of Economic Research*, Vol. 65, No. s1, s165–s174. [SSCI] (國科會經濟學門推薦期刊)

12. **Tsong*, C. C.**, Lee, C. F. (2013) "Further Evidence on Real Interest Rate Equalization: Panel Information, Non-linearities and Structural Changes", *Bulletin of Economic Research*, Vol. 65, No. s1, s85–s105. [SSCI] (國科會經濟學門推薦期刊)

13. **Tsong*, C. C.** (2012) "Unit Root Testing with Stationary Covariates in the Framework of Asymmetric STAR Nonlinearity", *Studies in Nonlinear Dynamics & Econometrics*, Vol. 16, No. 5, article 6. [SSCI] (NSC-100-2410-H-260-022-) (科技部經濟學門 **B+**級期刊)

14. **Tsong, C. C.**, Lee, C. F., Lee*, C. C. (2012) "A Revisit to the Stationarity of OECD Inflation: Evidence from Panel Unit-root Tests and the Covariate Point Optimal Test", *Japanese Economic Review*, Vol. 63, No. 3, 380-396. [SSCI] (NSC-99-2410-H-260-019-) (科技部經濟學門 **B+**級期刊)

15. **Tsong*, C. C.**, Lee, C. F. (2012). "Reexamining the Fisher Effect: An Application of Small Sample Distributions of the Covariate Unit Root Test", *Global Economic Review*, Vol. 41, No. 2, 189-207. [SSCI] (NSC-99-2410-H-260-019-) (國科會經濟學門推薦期刊)

16. Lee*, C. F., **Tsong, C. C.** (2012). "A Revisit on Real Interest Rate Parity Hypothesis—Simulation Evidence from Efficient Unit Root Tests", *Applied Economics*, Vol. 44, No. 24, 3089-3099. [SSCI] (國科會經濟學門推薦期刊)

17. **Tsong*, C. C.**, Lee, C. F. (2011). "Asymmetric Inflation Dynamics: Evidence from Quantile Regression Analysis", *Journal of Macroeconomics*, Vol. 33, No. 4, 668-680. [SSCI] (科技部經濟學門 **B+**級期刊)

18. **Tsong*, C. C.** (2011). "Testing for a Unit Root with Covariates against Nonlinear Alternatives", *Economic Modelling*, Vol. 28, No. 3, 1226-1234. [SSCI] (國科會經濟學門推薦期刊)

19. 江明珠、李政峰*、**欉清全** (2011). "台灣不動產市場的下方風險-以台灣四個

縣市為例”, *住宅學報*, Vol. 20, No. 2, 1-24. [TSSCI]

20. Lee*, C. F., **Tsong, C. C.** (2011). “Covariate Selection for Testing Purchasing Power Parity”, *Applied Economics*, Vol. 43, No.15, 1923-1933. [SSCI] (國科會經濟學門推薦期刊)

21. Lee*, C. F., **Tsong, C. C.** (2011). “Do Real Interest Rates Really Contain a Unit Root? More Evidence from a Bootstrap Covariate Unit Root Test”, *Pacific Economic Review*, Vol. 16, No. 5, 616-637. [SSCI] (國科會經濟學門推薦期刊)

22. **Tsong*, C. C.** (2010). “Are Real Exchange Rates Mean Reverting in Developing Economies in Asia? A Covariate Stationarity Approach,” *International Economic Journal*, Vol. 24, No. 3, 397-412. [EconLit]

23. **Tsong, C. C.**, Lee*, C. F. (2010). “Testing for Stationarity of Inflation Rates with Covariates”, *South African Journal of Economics*, Vol. 78, No. 4, 344-362. [SSCI] (國科會經濟學門推薦期刊)

24. Chang*, J. C., **Tsong, C. C.**, Wu, C. T. (2010). “The Asymmetric Effects of Monetary Policy and Bank Credits in Taiwan Banking Industry---A Dynamic Panel Data Analysis”, *Journal of Economics and Management*, Vol. 6, No. 2, 229-246. [EconLit]

25. Chang*, J. C., **Tsong, C. C.** (2010). “Exchange Rate Pass-Through and Monetary Policy: A Cross-Commodity Analysis”, *Emerging Markets Finance & Trade*, Vol. 46, No. 6, 109-123. [SSCI] (國科會經濟學門推薦期刊)

26. 張瑞娟*、**欉清全** (2009). “貨幣政策與匯率轉嫁之探討---台灣之實證分析”, *應用經濟論叢*，第 86 期，頁 37-67。[TSSCI]

27. Lee*, C. F., **Tsong, C. C.** (2009). “Bootstrapping Covariate Stationarity Tests for Inflation Rates”, *Economic Modelling*, Vol. 26, 1443-1448. [SSCI] (國科會經濟學門推薦期刊)

28. **Tsong* C. C.** (2009). “Assessing the Accuracy of Event Forecasts”, *Journal of Economics and Management*, Vol. 5, No. 2, 219-240. [EconLit]

29. **欉清全***、李政峰、郭炳伸 (2006) “過濾自體抽樣預測績效檢定量”，《經濟論文叢刊》，第 34 輯第 3 期，頁 317-334。[TSSCI] (NSC 92-2415-H-260-001)

30. **欉清全***、李政峰、郭炳伸 (2005) "預測績效檢定: 簡單迴歸之應用",《經濟論文》，第 33 卷第 1 期，頁 1-33。[TSSCI] (NSC 92-2415-H-260-001)

31. 李政峰*、**欉清全**、連春紅、郭炳伸 (2005) "估計並檢定短期利率波動性: 確定抑或隨機？",《風險管理學報》第 7 卷第 3 期，頁 207-236。[有審稿制度]

32. **欉清全***、汪義育 (2000) "移動平均干擾項下的單根檢定量", 《經濟論文叢刊》，第 28 輯第 3 期，頁 377-400。[TSSCI]

Conference Papers

1. "The Fourier Form and the Parametric Stationarity Test", presented at the Taiwan Economic Association 2015 Annual Conference, Taipei (with Cheng-Feng Lee, Te-Tsun Chang, Yo-Long Lin and Li-Ju Tsai)

2. "Testing for the Null of Cointegration with the Fourier Component", presented at the Taiwan Economic Association 2013 Annual Conference, New Taipei City (with Cheng-Feng Lee and Li-Ju Tsai)

3. "Unit Root Testing with Covariates under Structural Breaks and Asymmetric Nonlinearity", 第二十二屆南區統計研討會, 2013, 高雄大學 (with Cheng-Feng Lee)

4. "Why unemployment rates show asymmetric behavior? Evidence from quantile regression analysis", presented at the Taiwan Economic Association 2012 Annual Conference, Taoyuan County (with Cheng-Feng Lee and Li-Ju Tsai)

5. "Marketing, R&D and Rules of Awarding Patent", presented at the New Paradigigms of Management The 11th Annual Academic Conference, Taipei (with Far-Tsair Lai)

6. "Covariate Unit Root Tests under Asymmetric STAR Framework", presented at the Taiwan Economic Association 2011 Annual Conference, Taipei (with Cheng-Feng Lee)

7. "Revisiting Inflation Dynamics: A Quantile Autoregression Approach", presented at the 12th annual Conference on Empirical Economics, HsinChu, 2011 (with Cheng-Feng Lee)

8. “On the Stationarity of Real Interest Rates: An Application of Small Sample Distributions of a Covariate Test”, presented at the Taiwan Economic Association 2010 Annual Conference, Taipei (with Cheng-Feng Lee)

9. “Monetary Unification and Real Interest Rate Convergence in the Euro Area”, presented at the 11th annual Conference on Empirical Economics, Taipei, 2010 (with Cheng-Feng Lee)

10. “Are Unemployment Rates Nonstationary or Nonlinear? Panel Evidence”, 發表於 2010 國際經貿與商務發展系列研討會，台北 (with Cheng-Feng Lee and Far-Tsair Lai)

11. “Testing for Unemployment Hysteresis in Nonlinear Heterogeneous Panels: International Evidence”, presented at the Taiwan Economic Association 2009 Annual Conference, Taipei (with Cheng-Feng Lee and Far-Tsair Lai)

12. “The Fisher Hypothesis: A Revisit with Covariate Tests”, presented at the tenth annual Conference on Empirical Economics, Chiayi, 2009 (with Cheng-Feng Lee)

13. “Does the Fisher Hypothesis Hold in the Long Run? More Evidence from a Bootstrap Covariate Unit Root Test”, presented at the Taiwan Economic Association 2008 Annual Conference, Taipei (with Cheng-Feng Lee)

14. “Re-examining the Purchasing Power Parity: a Hybrid Testing Approach”, presented at the 2008 Taiwan Economic Association Annual Conference, Taipei.

15. “A Hybrid Bootstrap for a Robust Predictive Test Using Autoregression”, presented at the 2007 Taiwan Econometric Association Annual Conference, Taipei (with Cheng-Feng Lee and Biing-Shen Kuo) [NSC 93-2415-H-260-005]

16. “Monetary Policy and Exchange Rate Pass-Through: A Bias-Corrected Dynamic Panel Estimation”, presented at the 2007 WEAI Annual Conference, Seattle (with Jui-Chuan Chang) [NSC 95-2415-H-260-007]

17. “Monetary Policy and Exchange Rate Pass-Through: The Case of Taiwan,” presented at the 2007 Conference on Macro/Econometric Modeling, Taipei (with Jui-Chuan Chang)

18. “The Asymmetric Effects of Monetary Policy and Bank Credits in Taiwan Banking Industry – A Dynamic Panel Analysis,” presented at the 2006 (3rd) Conference on Applied Economics, Taichung (with Jui-Chuan Chang and

Chieh-Tsung Wu)

19. “Bootstrapping Predictive Performance Test”, presented at the sixth annual Conference on Empirical Economics, Kaohsiung, 2005 [NSC 93-2415-H-260-005]

20. “Bootstrap inference for stationary”, Econometric Society 2005 World Congress, London (with Biing-Shen Kuo) [NSC 90-2415-H-218-002]

21. “非線性消費與恆常所得假說”, presented at the sixth annual Conference on Empirical Economics, Kaohsiung, 2005 (with Cheng-Feng Lee)

22. “靴帶抽樣預測績效檢定”, presented at the Taiwan Economic Association 2004 Annual Conference, Taipei (with Cheng-Feng Lee and Biing-Shen Kuo) [NSC 92-2415-H-260-001]

23. “改善恆定檢定量型一誤差扭曲”, presented at the 4th annual Conference on Empirical Economics, Hualien, 2003 [NSC90-2415-H-218-002]

24. “Bootstrap inference for unit root with dependent errors”, presented at the 3rd annual Conference on Empirical Economics, Nanton, 2002 (with Biing-Shen Kuo)

25. “移動平均干擾項下的單根檢定量型一誤差扭曲之改善---工具變數估計式與靴帶反覆抽樣法之應用”, presented at the 1st annual Conference on Empirical Economics, Chiayi, 2000 (with Yie-Yuh Wang)

Technical Reports

1. “富立葉追蹤恆定檢定量”, [MOST 107-2410-H-260 -003 -]

2. “傅立葉參數化共整合檢定量：理論與應用”, [MOST 106-2410-H-260-004 -]

3. “非對稱非線性，平滑趨勢改變與橫斷面相依的追蹤單根檢定量”, [MOST 105-2410-H-260-001 -]

4. “結構變動，傅立葉成分與參數化恆定檢定量”, [MOST 104-2410-H-260-001-]

5. “富立葉形式共整合檢定之建構”, [NSC 102-2410-H-260-001-MY2]

6. “富立葉形式的共變量單根檢定量”, [NSC 101-2410-H-260-007-]

7. “非對稱 STAR 架構下的共變量單根檢定量”, [NSC 100-2410-H-260-022-]

8. “共變量單根檢定量在虛無與對立假設下的小樣本分配---以國際間實質利率為例”，[NSC 99-2410-H-260-019-]

9. “Monetary Policy and Exchange Rate Pass-Through: A Bias-Corrected Dynamic Panel Estimation” (with Jui-Chuan Chang) [NSC 95-2415-H-260-007]

10. “Bootstrapping Predictive Performance Test” [NSC 93-2415-H-260-005]

11. “靴帶抽樣預測績效檢定量”, [NSC 92-2415-H-260-001-]

12. “干擾項變異數高度持續性下的單根檢定量”, [NSC 91-2415-H-260-004-]

13. “改善恆定檢定量型一誤差扭曲”, [NSC 90-2415-H-218-002-]

Journal Referee

Studies in Nonlinear Dynamics & Econometrics [SSCI]

Journal of Macroeconomics [SSCI]

Pacific Economic Review [SSCI]

Applied Economics [SSCI]

Economic Modelling [SSCI]

The Journal of International Trade & Economic Development [SSCI]

International Economic Journal [EconLit]

Journal of Economics and Management [EconLit]

Economics and Business Letters [ECONIS]

Taiwan Economic Association Proceedings

Taiwan Economic Review [TSSCI]

Academia Economic Papers [TSSCI]

台灣經濟預測與政策 [TSSCI]

財務金融學刊 [TSSCI]

管理學報 [TSSCI]

中山管理評論 [TSSCI]

應用經濟論叢 [TSSCI]

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