Jiun-Hua Su

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EMPLOYMENT

Assistant Research Fellow, Institute of Economics, Academia Sinica

July 2018 – Present

EDUCATION

Ph.D., Economics, University of California, Berkeley

M.A., Economics, National Taiwan University

June 2011

B.A., Finance (with a Minor in Mathematics), National Taiwan University

June 2006

RESEARCH INTERESTS

Econometrics, Statistics, Machine Learning

PUBLICATIONS

- 1. "Model Selection in Utility-Maximizing Binary Prediction," *Journal of Econometrics*, 2021, 223(1), 96-124
- 2. "Counterfactual Copula," Economics Letters, 2024, 241, 11829 (with Tsung-Chih Lai)
- 3. "Utility-Maximizing Binary Prediction via the Nearest Neighbor Method and Its Application to Credit Scoring," *Journal of Business & Economic Statistics*, 2025, Accepted

WORKING PAPERS

- 1. "Bregman Model Averaging for Forecast Combination," revision requested by *Journal of Econometrics* (with Yi-Ting Chen and Chu-An Liu)
- 2. "No-Regret Forecasting with Egalitarian Committees"

WORK IN PROGRESS

- 1. "Counterfactual Inference in Duration Models with Random Censoring"
- 2. "Testing Monotonicity in a Model with Nonseparable Time-Invariant Heterogeneity"
- 3. "A Multivariate Distribution with Pareto Tails and Pareto Maxima" (with Costas Arkolakis and Andrés Rodríguez-Clare)

CONFERENCE PRESENTATIONS

2024: Econometric Society European Summer Meeting; Econometric Society North American Summer Meeting; International Conference of Taiwan Finance Association; The 18th International Symposium on Econometric Theory and Applications

- 2023: Econometric Society European Summer Meeting; Econometric Society Australasian Meeting; Asia Meeting of the Econometric Society (East and Southeast Asia); IAAE Annual Conference; International Conference for Financial Engineering Association of Taiwan; International Conference of Taiwan Finance Association; NTU-AS Young Economists Workshop
- 2022: The 31th South Taiwan Statistics Conference; The 16th International Symposium on Econometric Theory and Applications: SETA2022; The 5th International Conference on Econometrics and Statistics (EcoSta 2022); UCAS-Academia Sinica Joint Workshop on Econometrics
- 2021: Taiwan Economic Association Annual Conference; Annual Meeting of Taiwan Econometric Society
- 2020: ASSA Meeting, Chinese Economic Association in North America; Annual Meeting of Taiwan Econometric Society
- 2019: Econometric Society Australasian Meeting; Annual Meeting of Taiwan Econometric Society
- 2018: Annual Meeting of Taiwan Econometric Society
- 2017: California Econometrics Conference

SEMINAR PRESENTATIONS

- 2024: National Cheng Kung University
- 2023: National Taipei University, National Taiwan University
- 2022: Central Bank of the Republic of China (Taiwan)
- 2021: National Tsing Hua University, National Taiwan University, Taiwan Econometric Society
- 2020: National Chengchi University, National Taiwan University, National Taipei University, National Cheng Kung University
- 2018: National Chengchi University, National Tsing Hua University, National Taiwan University, Academia Sinica, Erasmus University Rotterdam
- 2017: UC Berkeley

ACADEMIC ACTIVITIES

- Referee for Journal of Econometrics (2), Empirical Economics, Economic Modelling, Journal of Econometric Methods
- o Speaker of 2023 Statistical Science Camp (Institute of Statistical Science, Academia Sinica)

FELLOWSHIPS AND AWARDS

2030 Cross-Generation Young Scholars Program (Emerging Young Scholars)	2021 - 2025
Doctoral Completion Fellowship, UC Berkeley	2014, 2017
Outstanding Graduate Student Instructor, UC Berkeley	2014
Graduate Division Summer Grant, UC Berkeley	2013
Top University Strategic Alliance Graduate Fellowship, Ministry of Education, Taiwan	2011 - 2014

TEACHING EXPERIENCE

Graduate Student Instructor

o Econometrics (Graduate), UC Berkeley

Spring 2015, Spring 2016

o Econometric Analysis, UC Berkeley

Fall 2013, Fall 2015, Fall 2016, Fall 2017

LANGUAGES

English (fluent), Mandarin (native)